

Compliance

Basel 2	Capital Adequacy	Capital Adequacy	Capital Adequacy
	Credit Risk (IRB)	Capital Requirements	Capital Requirement (IRB APP) Exposure, capital requirement by asset sub-class (IRB APP) Exposure, capital requirement by country (IRB APP) Exposure, capital requirement by currency (IRB APP) Exposure, capital requirement by financial instrument (IRB APP) Exposure, capital requirement by industry (IRB APP) Exposure, capital requirement by sector (IRB APP)
		CreditQuality	Credit quality (IRB APP)
		Exposures	Credit risk mitigation of loans and commitments (IRB APP) Exposure by country & asset sub-class (IRB APP) Exposure by country & currency (IRB APP) Exposure by country & financial instrument (IRB APP) Exposure by country & industry (IRB APP) Exposure by country & sector (IRB APP) Exposure by country, industry, risk weight, counterparty (IRB APP)
		Capital Requirements	Capital Requirement (STD APP) Exposure, capital requirement by asset sub-class (STD APP) Exposure, capital requirement by country (STD APP) Exposure, capital requirement by currency (STD APP) Exposure, capital requirement by financial instrument (STD APP) Exposure, capital requirement by industry (STD APP) Exposure, capital requirement by sector (STD APP)
		CreditQuality	Credit quality (STD APP)
		Exposures	Credit risk mitigation of loans and commitments (STD APP) Exposure by country & asset sub-class (STD APP) Exposure by country & currency (STD APP) Exposure by country & financial instrument (STD APP) Exposure by country & industry (STD APP) Exposure by country & sector (STD APP) Exposure by country, industry, risk weight, counterparty (STD APP)
		Regulatory Reports	Credit Risk
	Deal Analysis	Credit Risk	Credit Risk (Standard Approach) Credit Risk (IRBF Approach)
		Market Risk	Market Risk
	IRR Banking Book	IRR Banking Book	IRR Banking Book
		Overview	IRR Overview
		PV Sensitivity	PV sensitivity by financial instrument PV sensitivity by organisation unit PV sensitivity by portfolio PV sensitivity by sector
	Market Risk		Market Risk
	Operational Risk		Operational Risk
	PD Estimation	PD Estimation	Estimation of Probability-of-Default (PD)

Basel 3

Capital Adequacy	Capital Adequacy	Nature of Report (COREP)
		Capital Adequacy - Own funds definition
		Capital Adequacy - Risk Exposure Amounts
		Capital Adequacy - Ratios
		Capital Adequacy - Memorandum Items
		Capital Adequacy - Transitional provisions: Summary
		Capital Adequacy - Transitional provisions: Grandfathered instruments not constituting State aid
Credit Risk		Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements
		Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Arising from Counterparty Credit Risk
		Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property
		Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - in default
		Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL
		Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risk and off balance sheet
		Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL (SMEs subject to supporting factor)
		Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risk and off balance sheet (SMEs subject to supporting factor)
		Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - Breakdown of exposures assigned to obligor grades or pools by obligor grades
		Geographical breakdown of exposures by residence of the obligor (SA exposures)
		Geographical breakdown of exposures by residence of the obligor (SA exposures) - Exposures in default
		Geographical breakdown of exposures by residence of the obligor (IRB exposures)
		Breakdown of total own funds requirements for credit risk of relevant credit exposures by country
Equity		Credit risk: Equity - IRB approaches to capital requirements - TOTAL
		Credit risk: Equity - IRB approaches to capital requirements - Breakdown of total exposures under the PD/LGD Approach by obligor grades
Settlement Risk		Settlement/Delivery risk
Securitisations		Credit risk: Securitisations - Standardised Approach to own funds requirements
		Credit risk: Securitisations - IRB Approach to own funds requirements
		Detailed information on securitisations
Immovable Property		Exposures and losses from lending collateralised immovable property
Group Solvency	Group Solvency	Group Solvency
IRR Banking Book	Overview	IRR Overview
	PV Sensitivity	PV sensitivity by financial instrument
		PV sensitivity by organisation unit
		PV sensitivity by portfolio
		PV sensitivity by sector
Large Exposures		Large exposures limits
		Identification of the counterparty
		Exposures in the non-trading and trading book
		Detail of the exposures to individual clients within groups of connected clients
		Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities
		Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients
Leverage Ratio		Alternative treatment of the Exposure Measure
		On- and off-balance sheet items – additional breakdown of exposures
		Alternative definition of capital
		Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book
		Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA)
		Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB)
		General Information
		Leverage ratio calculation
		Leverage ratio calculation - average
		Entities that are consolidated for accounting purposes but are not within the prudential scope of consolidation (I)
		Entities that are consolidated for accounting purposes but are not within the prudential scope of consolidation (II)
		Entities that are consolidated for accounting purposes but are not within the prudential scope of consolidation (III)

Basel 3	Liquidity Coverage	Liquid Assets	Liquidity Coverage. Liquid assets (I). Total
			Liquidity Coverage. Liquid assets (II). Total
			Liquidity Coverage. Liquid assets (I). Significant currencies
			Liquidity Coverage. Liquid assets (II). Significant currencies
		Outflows	Liquidity Coverage. Outflows (I). Total
			Liquidity Coverage. Outflows (II). Total
			Liquidity Coverage. Outflows (III). Total
			Liquidity Coverage. Outflows (IV). Total
			Liquidity Coverage. Outflows (I). Significant currencies
			Liquidity Coverage. Outflows (II). Significant currencies
			Liquidity Coverage. Outflows (III). Significant currencies
			Liquidity Coverage. Outflows (IV). Significant currencies
		Inflows	Liquidity Coverage. Inflows (I). Total
			Liquidity Coverage. Inflows (II). Total
			Liquidity Coverage. Inflows (III). Total
			Liquidity Coverage. Inflows (I). Significant currencies
			Liquidity Coverage. Inflows (II). Significant currencies
			Liquidity Coverage. Inflows (III). Significant currencies
		Collateral Swaps	Liquidity Coverage. Collateral swaps. Total
			Liquidity Coverage. Collateral swaps. Significant currencies
	Stable Funding	Funding Required	Stable funding. Items requiring stable funding (I). Total
			Stable funding. Items requiring stable funding (II). Total
			Stable funding. Items requiring stable funding (I). Significant currencies
			Stable funding. Items requiring stable funding (II). Significant currencies
		Funding Provided	Stable funding. Items providing stable funding (I). Total
			Stable funding. Items providing stable funding (II). Total
			Stable funding. Items providing stable funding (I). Significant currencies
			Stable funding. Items providing stable funding (II). Significant currencies
	Market Risk	Traded Debts	Market risk: Standardised Approach for traded debt instruments
		Securitisations	Market risk: Standardised Approach for specific risk in securitisations
		specific risk in the correlation trading portfolio	Market risk: Standardised Approach for specific risk in the correlation trading portfolio
		Equities	Market risk: Standardised Approach for position risk in equities
		FX Risk	Market risk: Standardised Approaches for foreign exchange risk
		Commodities	Market risk: Standardised Approach for position risk in commodities
		Internal Models	Market risk: Internal models - Total
		CVA Risk	CVA RISK
	Operational Risk		Operational risk - Excluding AMA
			Operational risk - AMA
			Operational risks: Gross losses by business lines and event types in the last year
			Operational risks: Thresholds applied in data collections

CRD IV	COREP - CA	Capital Adequacy	Nature of Report (COREP)
			Capital Adequacy - Own funds definition
			Capital Adequacy - Risk Exposure Amounts
			Capital Adequacy - Ratios
			Capital Adequacy - Memorandum Items
			Capital Adequacy - Transitional provisions: Summary
			Capital Adequacy - Transitional provisions: Grandfathered instruments not constituting State aid
	COREP - CR	Credit Risk	Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements
			Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Arising from Counterparty Credit Risk
			Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property
			Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - in default
			Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL
			Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risk and off balance sheet
			Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL (SMEs subject to supporting factor)
			Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risk and off balance sheet (SMEs subject to supporting factor)
			Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - Breakdown of exposures assigned to obligor grades or pools by obligor grades

Credit Risk		Geographical breakdown of exposures by residence of the obligor (SA exposures)
		Geographical breakdown of exposures by residence of the obligor (SA exposures) - Exposures in default
		Geographical breakdown of exposures by residence of the obligor (IRB exposures)
		Breakdown of total own funds requirements for credit risk of relevant credit exposures by country
Equity		Credit risk: Equity - IRB approaches to capital requirements - TOTAL
		Credit risk: Equity - IRB approaches to capital requirements - Breakdown of total exposures under the PD/LGD Approach by obligor grades
Settlement Risk		Settlement/Delivery risk
Securitisations		Credit risk: Securitisations - Standardised Approach to own funds requirements
		Credit risk: Securitisations - IRB Approach to own funds requirements
		Detailed information on securitisations
Immovable Property		Exposures and losses from lending collateralised immovable property
COREP - GS	Group Solvency	Group Solvency
COREP - LE	Large Exposures	Large exposures limits
		Identification of the counterparty
		Exposures in the non-trading and trading book
		Detail of the exposures to individual clients within groups of connected clients
		Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities
		Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients
COREP - LevR	Leverage Ratio	Alternative treatment of the Exposure Measure
		On- and off-balance sheet items – additional breakdown of exposures
		Alternative definition of capital
		Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book
		Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA)
		Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB)
		General Information
		Leverage ratio calculation
		Leverage ratio calculation - average
		Entities that are consolidated for accounting purposes but are not within the prudential scope of consolidation (I)
		Entities that are consolidated for accounting purposes but are not within the prudential scope of consolidation (II)
		Entities that are consolidated for accounting purposes but are not within the prudential scope of consolidation (III)
COREP - LCR	Liquid Assets	Liquidity Coverage. Liquid assets (I). Total
		Liquidity Coverage. Liquid assets (II). Total
		Liquidity Coverage. Liquid assets (I). Significant currencies
		Liquidity Coverage. Liquid assets (II). Significant currencies
	Outflows	Liquidity Coverage. Outflows (I). Total
		Liquidity Coverage. Outflows (II). Total
		Liquidity Coverage. Outflows (III). Total
		Liquidity Coverage. Outflows (IV). Total
		Liquidity Coverage. Outflows (I). Significant currencies
		Liquidity Coverage. Outflows (II). Significant currencies
		Liquidity Coverage. Outflows (III). Significant currencies
		Liquidity Coverage. Outflows (IV). Significant currencies
	Inflows	Liquidity Coverage. Inflows (I). Total
		Liquidity Coverage. Inflows (II). Total
		Liquidity Coverage. Inflows (III). Total
		Liquidity Coverage. Inflows (I). Significant currencies
		Liquidity Coverage. Inflows (II). Significant currencies
		Liquidity Coverage. Inflows (III). Significant currencies
	Collateral Swaps	Liquidity Coverage. Collateral swaps. Total
		Liquidity Coverage. Collateral swaps. Significant currencies
COREP - NSFR	Funding Required	Stable funding. Items requiring stable funding (I). Total
		Stable funding. Items requiring stable funding (II). Total
		Stable funding. Items requiring stable funding (I). Significant currencies
		Stable funding. Items requiring stable funding (II). Significant currencies
	Funding Provided	Stable funding. Items providing stable funding (I). Total
		Stable funding. Items providing stable funding (II). Total
		Stable funding. Items providing stable funding (I). Significant currencies
		Stable funding. Items providing stable funding (II). Significant currencies

COREP - MR	Traded Debts	Market risk: Standardised Approach for traded debt instruments
	Securitisations	Market risk: Standardised Approach for specific risk in securitisations
	Specific risk in the correlation trading portfolio	Market risk: Standardised Approach for specific risk in the correlation trading portfolio
	Equities	Market risk: Standardised Approach for position risk in equities
	FX Risk	Market risk: Standardised Approaches for foreign exchange risk
	Commodities	Market risk: Standardised Approach for position risk in commodities
	Internal Models	Market risk: Internal models - Total
	CVA Risk	CVA RISK
COREP - OR	Operational Risk	Operational risk - Excluding AMA
		Operational risk - AMA
		Operational risks: Gross losses by business lines and event types in the last year
		Operational risks: Thresholds applied in data collections
FINREP	Part 1	Nature of Report (FINREP)
		Balance Sheet Statement [Statement of Financial Position]: Assets
		Balance Sheet Statement [Statement of Financial Position]: Liabilities
		Balance Sheet Statement [Statement of Financial Position]: Equity
		Statement of profit or loss
		Statement of comprehensive income
		Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading
		Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss
		Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets
		Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to-maturity investments
		Subordinated financial assets
		Breakdown of financial assets by instrument and by counterparty sector: trading financial assets
		Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss
		Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity
		Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method
		Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets
		Breakdown of loans and advances by product
		Breakdown of loans and advances to non-financial corporations by NACE codes
		Financial assets subject to impairment that are past due or impaired
		Breakdown of financial liabilities by product and by counterparty (a)
		Breakdown of financial liabilities by product and by counterparty (b)
		Subordinated liabilities
		Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given
		Loan commitments, financial guarantees and other commitments received
		Derivatives: Trading
		Derivatives - Hedge accounting: Breakdown by type of risk and type of hedge
		Derivatives - Hedge accounting under National GAAP: Breakdown by type of risk
		Movements in allowances for credit losses and impairment of equity instruments
		Breakdown of loans and advances by collateral and guarantees
		Collateral obtained by taking possession during the period (held at the reporting date)
		Collateral obtained by taking possession [tangible assets] accumulated
		Fair value hierarchy: financial instruments at fair value
		Financial assets pledged as collateral: derecognition and financial liabilities associated with transferred financial assets (a)
		Financial assets pledged as collateral: derecognition and financial liabilities associated with transferred financial assets (b)
		Interest income and expenses by instrument and counterparty (a)
		Interest income and expenses by instrument and counterparty (b)
		Realised gains and losses on financial assets and liabilities not measured at fair value through profit or loss by instrument
		Gains and losses on financial assets and liabilities held for trading by instrument
		Gains and losses on financial assets and liabilities held for trading by risk
		Gains and losses on financial assets and liabilities designated at fair value through profit or loss by instrument
		Gains and losses from hedge accounting
		Impairment on financial and non-financial assets (a)

CRD IV

Part 1	Impairment on financial and non-financial assets (b)
	Reconciliation between IFRS and CRR scope of consolidation: Assets
	Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan commitments, financial guarantees and other commitments given
	Reconciliation between IFRS and CRR scope of consolidation: Liabilities
Part 2	Geographical breakdown of assets by location of the activities
	Geographical breakdown of liabilities by location of the activities
	Geographical breakdown of main income statement items by location of the activities
	Geographical breakdown of assets by residence of the counterparty
	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a)
	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b)
	Geographical breakdown of liabilities by residence of the counterparty
	Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by NACE codes
	Tangible and intangible assets: assets subject to operating lease
	Fee and commission income and expenses by activity
	Assets involved in the services provided
Part 3	Interests in unconsolidated structured entities
	Breakdown of interests in unconsolidated structured entities by nature of the activities
	Related parties: amounts payable to and amounts receivable from
	Related parties: expenses and income generated by transactions with
Part 4	Scope of the group: "entity-by-entity"
	Scope of the group: "instrument-by-instrument"
	Fair value hierarchy: financial instruments at amortised cost
	Use of the Fair Value Option
	Hybrid financial instruments not designated at fair value through profit or loss
	Tangible and intangible assets: carrying amount
	Provisions
	Components of net defined benefit plan assets and liabilities
	Movements in defined benefit plans and employee benefits
	Memo items [related to staff expenses]
	Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio
	Gains and losses on derecognition of non-financial assets other than held for sale
	Other operating income and expenses
	Statement of changes in equity