

Risk

Credit Risk	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 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)
		Regulatory Reports	Credit Risk
	Credit Risk (STD)	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 (IRB Approach)
	PD Estimation	PD Estimation	Estimation of Probability-of-Default (PD)

Liquidity	Long term liquidity	Required Funding	Stable funding. Items requiring stable funding (I). Total Stable funding. Items requiring stable funding (II). Total Stable funding. Items requiring stable funding (I). Significant Stable funding. Items requiring stable funding (II). Significant
		Provided Funding	Stable funding. Items providing stable funding (I). Total Stable funding. Items providing stable funding (II). Total Stable funding. Items providing stable funding (I). Significant Stable funding. Items providing stable funding (II). Significant
	Short term liquidity	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
		Short term liquidity	Liquidity Coverage. Collateral swaps. Significant currencies
	Management	Management	Liquidity Management

Market Risk	ALM		ALM
	Derivatives	Derivatives	Derivatives nominal and market value
	FX Risk	FX Exposures	FX exposure by financial instrument FX exposure by maturity FX exposure by organisation unit
		Open Currency Position	Open currency position
	Interest Risk	Earnings Sensitivity	Earnings Sensitivity
		PV Sensitivity	PV sensitivity by financial instrument PV sensitivity by organisation unit PV sensitivity by portfolio PV sensitivity by sector
		Yield Curves	Yield Curves & Scenarios
	Overview	Assets/Liabilities	Assets/liabilities by financial instrument Assets/liabilities by organisation unit Assets/liabilities by portfolio Assets/liabilities by sector