

Template EU LR1 - LRSum: Summary reconciliation of accounting assets and leverage ratio exposures

		a
		Applicable amount
1	Total assets as per published financial statements	74 502 758 640
2	Adjustment for entities which are consolidated for accounting purposes but are outside the scope of regulatory consolidation	
3	(Adjustment for securitised exposures that meet the operational requirements for the recognition of risk transference)	
4	(Adjustment for temporary exemption of exposures to central bank (if applicable))	
5	(Adjustment for fiduciary assets recognised on the balance sheet pursuant to the applicable accounting framework but excluded from the leverage ratio total exposure measure in accordance with point (i) of point (i) of Article 429a(1) CRR)	
6	Adjustment for regular-way purchases and sales of financial assets subject to trade date accounting	
7	Adjustment for eligible cash pooling transactions	
8	Adjustments for derivative financial instruments	-3 347 772 247
9	Adjustment for securities financing transactions (SFTs)	
10	Adjustment for off-balance sheet items (ie conversion to credit equivalent amounts of off-balance sheet exposures)	4 335 975 515
11	(Adjustment for prudent valuation adjustments and specific and general provisions which have reduced Tier 1 capital)	-3 569 263
EU-11a	(Adjustment for exposures excluded from the leverage ratio total exposure measure in accordance with point (c) of Article 429a(1) CRR)	
EU-11b	(Adjustment for exposures excluded from the leverage ratio total exposure measure in accordance with point (j) of Article 429a(1) CRR)	
12	Other adjustments	-60 769 619 068
13	Leverage ratio total exposure measure	14 717 773 577

Template EU LR2 - LRCom: Leverage ratio common disclosure

		CRR leverage ratio exposures	
		a	b
		T	T-1
On-balance sheet exposures (excluding derivatives and SFTs)			
1	On-balance sheet items (excluding derivatives, SFTs, but including collateral)	70 547 038 298	
2	Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the applicable accounting framework	0	
3	(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	-2 224 721 277	
4	(Adjustment for securities received under securities financing transactions that are recognised as an asset)	0	
5	(General credit risk adjustments to on-balance sheet items)	0	
6	(Asset amounts deducted in determining Tier 1 capital)	-70 816 769	
7	Total on-balance sheet exposures (excluding derivatives and SFTs)	68 251 500 252	
Derivative exposures			
8	Replacement cost associated with SA-CCR derivatives transactions (ie net of eligible cash variation margin)	39 113 024	
EU-8a	Derogation for derivatives: replacement costs contribution under the simplified standardised approach	0	
9	Add-on amounts for potential future exposure associated with SA-CCR derivatives transactions	568 835 071	
EU-9a	Derogation for derivatives: Potential future exposure contribution under the simplified standardised approach	0	
EU-9b	Exposure determined under Original Exposure Method	0	
10	(Exempted CCP leg of client-cleared trade exposures) (SA-CCR)	0	
EU-10a	(Exempted CCP leg of client-cleared trade exposures) (simplified standardised approach)	0	
EU-10b	(Exempted CCP leg of client-cleared trade exposures) (Original exposure method)	0	
11	Adjusted effective notional amount of written credit derivatives	0	
12	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	0	
13	Total derivatives exposures	607 948 095	
Securities financing transaction (SFT) exposures			
14	Gross SFT assets (with no recognition of netting), after adjustment for sales accounting transactions	0	
15	(Netted amounts of cash payables and cash receivables of gross SFT assets)	0	
16	Counterparty credit risk exposure for SFT assets	0	
EU-16a	Derogation for SFTs: Counterparty credit risk exposure in accordance with Articles 429e(5) and 222 CRR	0	
17	Agent transaction exposures	0	
EU-17a	(Exempted CCP leg of client-cleared SFT exposure)	0	
18	Total securities financing transaction exposures	0	
Other off-balance sheet exposures			
19	Off-balance sheet exposures at gross notional amount	4 335 975 515	
20	(Adjustments for conversion to credit equivalent amounts)	0	
21	(General provisions associated with off-balance sheet exposures deducted in determining Tier 1 capital)	0	
22	Off-balance sheet exposures	4 335 975 515	
Excluded exposures			
EU-22a	(Exposures excluded from the leverage ratio total exposure measure in accordance with point (c) of Article 429a(1) CRR)	0	
EU-22b	(Exposures exempted in accordance with point (j) of Article 429a (1) CRR (on and off balance sheet))	0	
EU-22c	(Excluded exposures of public development banks - Public sector investments)	0	
EU-22d	(Excluded promotional loans of public development banks: - Promotional loans granted by a public development credit institution - Promotional loans granted by an entity directly set up by the central government, regional governments or local authorities of a Member State - Promotional loans granted by an entity set up by the central government, regional governments or local authorities of a Member State through an intermediate credit institution)	-49 855 657 580	

EU-22e	(Excluded passing-through promotional loan exposures by non-public development banks (or units): - Promotional loans granted by a public development credit institution - Promotional loans granted by an entity directly set up by the central government, regional governments or local authorities of a Member State - Promotional loans granted by an entity set up by the central government, regional governments or local authorities of a Member State through an intermediate credit institution)		0
EU-22f	(Excluded guaranteed parts of exposures arising from export credits)		-8 621 992 705
EU-22g	(Excluded excess collateral deposited at triparty agents)		0
EU-22h	(Excluded CSD related services of CSD/institutions in accordance with point (o) of Article 429a(1) CRR)		0
EU-22i	(Excluded CSD related services of designated institutions in accordance with point (p) of Article 429a(1) CRR)		0
EU-22j	(Reduction of the exposure value of pre-financing or intermediate loans)		0
EU-22k	(Total exempted exposures)		-58 477 650 285
Capital and total exposure measure			
23	Tier 1 capital		1 463 391 941
24	Leverage ratio total exposure measure		14 717 773 577
Leverage ratio			
25	Leverage ratio		9,94%
EU-25	Leverage ratio (without the adjustment due to excluded exposures of public development banks - Public sector investments) (%)		2,27%
25a	Leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves)		9,94%
26	Regulatory minimum leverage ratio requirement (%)		3,00%
EU-26	Additional leverage ratio requirements (%)		0,00%
27	Required leverage buffer (%)		0,00%
Choice on transitional arrangements and relevant exposures			
EU-27	Choice on transitional arrangements for the definition of the capital measure	Fully phased in	
Disclosure of mean values			
28	Mean of daily values of gross SFT assets, after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivable		0
29	Quarter-end value of gross SFT assets, after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables		0
30	Total exposures (including the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables)		14 717 773 577
30a	Total exposures (excluding the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables)		14 717 773 577
31	Leverage ratio (including the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables)		9,94%
31a	Leverage ratio (excluding the impact of any applicable temporary exemption of central bank reserves) incorporating mean values from row 28 of gross SFT assets (after adjustment for sale accounting transactions and netted of amounts of associated cash payables and cash receivables)		9,94%

Template EU LR3 - LRSpl: Split-up of on balance sheet exposures (excluding derivatives, SFTs and exempted exposures)

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		CRR leverage ratio exposures
EU-1	Total on-balance sheet exposures (excluding derivatives, SFTs, and exempted exposures), of which:	14 119 785 639
EU-2	Trading book exposures	0
EU-3	Banking book exposures, of which:	14 119 785 639
EU-4	Covered bonds	961 972 520
EU-5	Exposures treated as sovereigns	5 338 370 468
EU-6	Exposures to regional governments, MDB, international organisations and PSE not treated as sovereigns	6 311 274 917
EU-7	Institutions	826 867 063
EU-8	Secured by mortgages of immovable properties	0
EU-9	Retail exposures	0
EU-10	Corporate	614 263 567
EU-11	Exposures in default	37 994 057
EU-12	Other exposures (eg equity, securitisations, and other non-credit obligation assets)	29 043 047