Template EU-SEC1 - Securitisation exposures in the-non-trading book

		а	b	С	d	е	f	g	h	i	j	k	I	m	n	0
				Institu	ition acts as orig	ginator			Institution acts as sponsor Institution acts as investor							
			Tradi	tional		Synt	thetic	Sub-total	Tradi	tional		Sub-total	Traditional			Sub-total
		S	STS		Non-STS		of which SRT		STS	Non-STS	Synthetic		STS Non-STS		Synthetic	
			of which SRT		of which SRT		Of WHICH SKI		313	11011-515			STS	NUII-313		
1	Total exposures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2	Retail (total)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3	residential mortgage	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4	credit card	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5	other retail exposures	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6	re-securitisation	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7	Wholesale (total)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8	loans to corporates	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9	commercial mortgage	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10	lease and receivables	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11	other wholesale	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12	re-securitisation	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Template EU-SEC2 - Securitisation exposures in the trading book

		а	b	С	d	е	f	g	h	i	j	k	I
			Institution act	ts as originator			Institution ac	cts as sponsor			Institution ac	ts as investor	
		Tradi	tional	Synthetic	Sub-total	Traditional		Synthetic	Sub-total	Traditional		Synthetic	Sub-total
		STS	Non-STS	Synthetic		STS	Non-STS	Synthetic		STS	Non-STS	Synthetic	
1	Total exposures	0	0	0	0	0	0	0	0	0	0	C	0
2	Retail (total)	0	0	0	0	0	0	0	0	0	0	C	0
3	residential mortgage	0	0	0	0	0	0	0	0	0	0	C	0
4	credit card	0	0	0	0	0	0	0	0	0	0	C	0
5	other retail exposures	0	0	0	0	0	0	0	0	0	0	C	0
6	re-securitisation	0	0	0	0	0	0	0	0	0	0	C	0
7	Wholesale (total)	0	0	0	0	0	0	0	0	0	0	C	0
8	loans to corporates	0	0	0	0	0	0	0	0	0	0	C	0
9	commercial mortgage	0	0	0	0	0	0	0	0	0	0	C	0
10	lease and receivables	0	0	0	0	0	0	0	0	0	0	C	0
11	other wholesale	0	0	0	0	0	0	0	0	0	0	C	0
12	re-securitisation	0	0	0	0	0	0	0	0	0	0	C	0

Template EU-SEC3 - Securitisation exposures in the non-trading book and associated regulatory capital requirements - institution acting as originator or as sponsor

		а	b	С	d	е	f	g	h	i	j	k	I	m	n	0	EU-p	EU-q	
			Exposure values (by RW bands/deductions)				Ехр	osure values (by	regulatory appro	oach)		RWEA (by regula	atory approach)		Capital charge after cap				
		≤20% RW	>20% to 50% RW	>50% to 100% RW	>100% to <1250% RW	1250% RW/ deductions	SEC-IRBA	SEC-ERBA (including IAA)	SEC-SA	1250% RW/ deductions	SEC-IRBA	SEC-ERBA (including IAA)	SEC-SA	1250% RW/ deductions	SEC-IRBA	SEC-ERBA (including IAA)	SEC-SA	1250% RW/ deductions	
1	Total exposures	0	C	0	0	0	C	0	0	0	0	0	0	0	(0	0	0	
2	Traditional transactions	0	C	0	0	0	C	0	0	0	0	0	0	0	(0	0	0	
3	Securitisation	0	C	0	0	0	C	0	0	0	0	0	0	0	(0	0	0	
4	Retail	0	C	0	0	0	C	0	0	0	0	0	0	0	(0	0	0	
5	Of which STS	0	C	0	0	0	C	0	0	0	0	0	0	0	(0	0	0	
6	Wholesale	0	C	0	0	0	C	0	0	0	0	0	0	0	(0	0	0	
7	Of which STS	0	C	0	0	0	C	0	0	0	0	0	0	0	(0	0	0	
8	Re-securitisation	0	C	0	0	0	C	0	0	0	0	0	0	0	(0	0	0	
9	Synthetic transactions	0	C	0	0	0	C	0	0	0	0	0	0	0	(0	0	0	
10	Securitisation	0	C	0	0	0	C	0	0	0	0	0	0	0	(0	0	0	
11	Retail underlying	0	C	0	0	0	C	0	0	0	0	0	0	0		0	0	0	
12	Wholesale	0	C	0	0	0	C	0	0	0	0	0	0	0		0	0	0	
13	Re-securitisation	0	C	0	0	0	C	0	0	0	0	0	0	0		0	0	0	

Template EU-SEC4 - Securitisation exposures in the non-trading book and associated regulatory capital requirements - institution acting as investor

	а	b	С	d	е	f	g	h	i	j	k	I	m	n	0	EU-p	EU-q
		Exposure val	ues (by RW band	s/deductions)		Ехр	osure values (by	regulatory appr	oach)		RWEA (by regul	atory approach)			Capital char	ge after cap	
	≤20% RW	>20% to 50% RW	>50% to 100% RW	>100% to <1250% RW	1250% RW/ deductions	SEC-IRBA	SEC-ERBA (including IAA)	SEC-SA	1250% RW/ deductions	SEC-IRBA	SEC-ERBA (including IAA)	SEC-SA	1250% RW/ deductions	SEC-IRBA	SEC-ERBA (including IAA)	SEC-SA	1250% RW/ deductions
1 Total exposures	0	С	0	0	0	C	0	C	0	C	0	0	0	0	0	0	0
2 Traditional securitisation	0	C	0	0	0	C	0	C	0	C	0	0	0	0	0	0	0
3 Securitisation	0	С	0	0	0	C	0	C	0	C	0	0	0	0	0	0	0
4 Retail underlying	0	C	0	0	0	C	0	C	0	C	0	0	0	0	0	0	0
5 Of which STS	0	C	0	0	0	C	0	C	0	C	0	0	0	0	0	0	0
6 Wholesale	0	C	0	0	0	C	0	C	0	C	0	0	0	0	0	0	0
7 Of which STS	0	C	0	0	0	C	0	C	0	C	0	0	0	0	0	0	0
8 Re-securitisation	0	C	0	0	0	C	0	C	0	C	0	0	0	0	0	0	0
9 Synthetic securitisation	0	C	0	0	0	C	0	C	0	C	0	0	0	0	0	0	0
10 Securitisation	0	C	0	0	0	C	0	C	0	C	0	0	0	0	0	0	0
11 Retail underlying	0	C	0	0	0	C	0	C	0	C	0	0	0	0	0	0	0
12 Wholesale	0	C	0	0	0	C	0	C	0	C	0	0	0	0	0	0	0
13 Re-securitisation	0	C	0	0	0	(0	C	0	C	0	0	0	0	0	0	0

Template EU-SEC5 - Exposures securitised by the institution - Exposures in default and specific credit risk adjustments

		а	b	С							
		Exposures securitised by the institution - Institution acts as originator or as sponsor									
		Total outstanding no	minal amount	Total amount of specific credit risk adjustments made during the period							
			Of which exposures in default	Total amount of specific credit risk adjustificates made during the period							
1	Total exposures	0	0	0							
2	Retail (total)	0	0	0							
3	residential mortgage	0	0	0							
4	credit card	0	0	0							
5	other retail exposures	0	0	0							
6	re-securitisation	0	0	0							
7	Wholesale (total)	0	0	0							
8	loans to corporates	0	0	0							
9	commercial mortgage	0	0	0							
10	lease and receivables	0	0	0							
11	other wholesale	0	0	0							
12	re-securitisation	0	0	0							