CORRIGENDA

Corrigendum to Commission Implementing Regulation (EU) 2021/451 of 17 December 2020 laying down implementing technical standards for the application of Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to supervisory reporting of institutions and repealing Implementing Regulation (EU) No 680/2014

(Official Journal of the European Union 97 of 19 March 2021)

On page 1468, Annex XII is replaced as follows:

'*ANNEX XII*

REPORTING ON NET STABLE FUNDING RATIO

LIQUIDITY TEMPLATES		
Template number	**Template code**	**Name of the template/group of templates**
NSFR		
80	C 80.00	REQUIRED STABLE FUNDING
81	C 81.00	AVAILABLE STABLE FUNDING
SIMPLIFIED NSFR		
82	C 82.00	SIMPLIFIED REQUIRED STABLE FUNDING
83	C 83.00	SIMPLIFIED AVAILABLE STABLE FUNDING
SUMMARY NSFR		
84	C 84.00	SUMMARY NSFR

C 80.00 — NSFR — REQUIRED STABLE FUNDING

Currency	

			Amount			
			Non-HQLA by maturity			HQLA
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	
Row	ID	Item	0010	0020	0030	0040
0010	1	**REQUIRED STABLE FUNDING**				
0020	1.1	**RSF from central bank assets**				
0030	1.1.1	cash, reserves and HQLA exposures to central banks				
0040	1.1.1.1	unencumbered or encumbered for a residual maturity of less than six months				
0050	1.1.1.2	encumbered for a residual maturity of at least six months but less than one year				
0060	1.1.1.3	encumbered for a residual maturity of one year or more				
0070	1.1.2	other non-HQLA central bank exposures				
0080	1.2	**RSF from liquid assets**				
0090	1.2.1	level 1 assets eligible for 0 % LCR haircut				
0100	1.2.1.1	unencumbered or encumbered for a residual maturity of less than six months				
0110	1.2.1.2	encumbered for a residual maturity of at least six months but less than one year				
0120	1.2.1.3	encumbered for a residual maturity of one year or more				
0130	1.2.2	level 1 assets eligible for 5 % LCR haircut				

			Amount			
			Non-HQLA by maturity			HQLA
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	
Row	ID	Item	0010	0020	0030	0040
0140	1.2.2.1	unencumbered or encumbered for a residual maturity of less than six months				
0150	1.2.2.2	encumbered for a residual maturity of at least six months but less than one year				
0160	1.2.2.3	encumbered for a residual maturity of one year or more				
0170	1.2.3	level 1 eligible for 7 % LCR haircut				
0180	1.2.3.1	unencumbered or encumbered for a residual maturity of less than six months				
0190	1.2.3.2	encumbered for a residual maturity of at least six months but less than one year				
0200	1.2.3.3	encumbered for a residual maturity of one year or more				
0210	1.2.4	level 1 assets eligible for 12 % LCR haircut				
0220	1.2.4.1	unencumbered or encumbered for a residual maturity of less than six months				
0230	1.2.4.2	encumbered for a residual maturity of at least six months but less than one year				
0240	1.2.4.3	encumbered for a residual maturity of one year or more				
0250	1.2.5	level 2A assets eligible for 15 % LCR haircut				
0260	1.2.5.1	unencumbered or encumbered for a residual maturity of less than six months				

			Amount			
			Non-HQLA by maturity			HQLA
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	
Row	ID	Item	0010	0020	0030	0040
0270	1.2.5.2	encumbered for a residual maturity of at least six months but less than one year				
0280	1.2.5.3	encumbered for a residual maturity of one year or more				
0290	1.2.6	level 2A assets eligible for 20 % LCR haircut				
0300	1.2.6.1	unencumbered or encumbered for a residual maturity of less than six months				
0310	1.2.6.2	encumbered for a residual maturity of at least six months but less than one year				
0320	1.2.6.3	encumbered for a residual maturity of one year or more				
0330	1.2.7	level 2B securitizations eligible for 25 % LCR haircut				
0340	1.2.7.1	unencumbered or encumbered for a residual maturity of less than six months				
0350	1.2.7.2	encumbered for a residual maturity of at least six months but less than one year				
0360	1.2.7.3	encumbered for a residual maturity of one year or more				
0370	1.2.8	level 2B assets eligible for 30 % LCR haircut				
0380	1.2.8.1	unencumbered or encumbered for a residual maturity of less than six months				
0390	1.2.8.2	encumbered for a residual maturity of at least six months but less than one year				

			Amount			
			Non-HQLA by maturity			HQLA
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	
Row	**ID**	**Item**	0010	0020	0030	0040
0400	1.2.8.3	encumbered for a residual maturity of one year or more				
0410	1.2.9	level 2B assets eligible for 35 % LCR haircut				
0420	1.2.9.1	unencumbered or encumbered for a residual maturity of less than six months				
0430	1.2.9.2	encumbered for a residual maturity of at least six months but less than one year				
0440	1.2.9.3	encumbered for a residual maturity of one year or more				
0450	1.2.10	level 2B assets eligible for 40 % LCR haircut				
0460	1.2.10.1	unencumbered or encumbered for a residual maturity of less than six months				
0470	1.2.10.2	encumbered for a residual maturity of at least six months but less than one year				
0480	1.2.10.3	encumbered for a residual maturity of one year or more				
0490	1.2.11	level 2B assets eligible for 50 % LCR haircut				
0500	1.2.11.1	unencumbered or encumbered for a residual maturity of less than one year				
0510	1.2.11.2	encumbered for a residual maturity of one year or more				
0520	1.2.12	level 2B assets eligible for 55 % LCR haircut				
0530	1.2.12.1	unencumbered or encumbered for a residual maturity of less than one year				

			Amount			
			Non-HQLA by maturity			HQLA
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	
Row	ID	Item	0010	0020	0030	0040
0540	1.2.12.2	encumbered for a residual maturity of one year or more				
0550	1.2.13	HQLAs encumbered for a residual maturity of one year or morein cover pool				
0560	1.3	**RSF from securities other than liquid assets**				
0570	1.3.1	non- HQLA securities and exchange traded equities				
0580	1.3.1.1	unencumbered or encumbered for a residual maturity of less than one year				
0590	1.3.1.2	encumbered for a residual maturity of one year or more				
0600	1.3.2	non-HQLA non-exchange traded equities				
0610	1.3.3	non-HQLA securities encumbered for a residual maturity of one year or more in a cover pool				
0620	1.4	**RSF from loans**				
0630	1.4.1	operational deposits				
0640	1.4.2	securities financing transactions with financial customers				
0650	1.4.2.1	collateralized by level 1 assets eligible for 0 % LCR haircut				
0660	1.4.2.1.1	unencumbered or encumbered for a residual maturity of less than six months				

			Amount			
			Non-HQLA by maturity			HQLA
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	
Row	**ID**	**Item**	0010	0020	0030	0040
0670	1.4.2.1.2	encumbered for a residual maturity of at least six months but less than one year				
0680	1.4.2.1.3	encumbered for a residual maturity of one year or more				
0690	1.4.2.2	collateralized by other assets				
0700	1.4.2.2.1	unencumbered or encumbered for a residual maturity of less than six months				
0710	1.4.2.2.2	encumbered for a residual maturity of at least six months but less than one year				
0720	1.4.2.2.3	encumbered for a residual maturity of one year or more				
0730	1.4.3	other loans and advances to financial customers				
0740	1.4.4	assets encumbered for a residual maturity of one year or morein cover pool				
0750	1.4.5	loans to non-financial customers other than central banks where those loans are assigned a risk weight of 35 % or less				
0760	1.4.5.0.1	of which, residential mortgages				
0770	1.4.5.1	unencumbered or encumbered for a residual maturity of less than six months				
0780	1.4.5.2	encumbered for a residual maturity of at least six months but less than one year				
0790	1.4.5.3	encumbered for a residual maturity of one year or more				

			Amount			
			Non-HQLA by maturity			HQLA
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	
Row	ID	Item	0010	0020	0030	0040
0800	1.4.6	other loans to non-financial customers other than central banks				
0810	1.4.6.0.1	of which, residential mortgages				
0820	1.4.6.1	unencumbered or encumbered for a residual maturity of less than one year				
0830	1.4.6.2	encumbered for a residual maturity of one year or more				
0840	1.4.7	trade finance on-balance sheet products				
0850	1.5	**RSF from interdependent assets**				
0860	1.5.1	centralised regulated savings				
0870	1.5.2	promotional loans and credit and liquidity facilities				
0880	1.5.3	eligible covered bonds				
0890	1.5.4	derivatives client clearing activities				
0900	1.5.5	others				
0910	1.6	**RSF from assets within a group or an IPS if subject to preferential treatment**				
0920	1.7	**RSF from derivatives**				
0930	1.7.1	required stable funding for derivative liabilities				
0940	1.7.2	NSFR derivative assets				

			Amount			
			Non-HQLA by maturity			HQLA
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	
Row	ID	Item	0010	0020	0030	0040
0950	1.7.3	initial margin posted				
0960	1.8	**RSF from contributions to CCP default fund**				
0970	1.9	**RSF from other assets**				
0980	1.9.1	physically traded commodities				
0990	1.9.1.1	unencumbered or encumbered for a residual maturity of less than one year				
1000	1.9.1.2	encumbered for a residual maturity of one year or more				
1010	1.9.2	trade date receivables				
1020	1.9.3	non-performing assets				
1030	1.9.4	other assets				
1040	1.10	**RSF from OBS items**				
1050	1.10.1	committed facilities within a group or an IPS if subject to preferential treatment				
1060	1.10.2	committed facilities				
1070	1.10.3	trade finance off-balance sheet items				
1080	1.10.4	non-performing off-balance sheet items				
1090	1.10.5	other off-balance sheet exposures for which the competent authority has determined RSF factors				

Row	ID	Item	Standard RSF factor			
			Non-HQLA by maturity			HQLA
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	
			0050	0060	0070	0080
0010	1	**REQUIRED STABLE FUNDING**				
0020	1.1	**RSF from central bank assets**				
0030	1.1.1	cash, reserves and HQLA exposures to central banks				
0040	1.1.1.1	unencumbered or encumbered for a residual maturity of less than six months	0 %	0 %	0 %	0 %
0050	1.1.1.2	encumbered for a residual maturity of at least six months but less than one year	50 %	50 %	50 %	50 %
0060	1.1.1.3	encumbered for a residual maturity of one year or more	100 %	100 %	100 %	100 %
0070	1.1.2	other non-HQLA central bank exposures	0 %	50 %	100 %	
0080	1.2	**RSF from liquid assets**				
0090	1.2.1	level 1 assets eligible for 0 % LCR haircut				
0100	1.2.1.1	unencumbered or encumbered for a residual maturity of less than six months				0 %
0110	1.2.1.2	encumbered for a residual maturity of at least six months but less than one year				50 %
0120	1.2.1.3	encumbered for a residual maturity of one year or more				100 %
0130	1.2.2	level 1 assets eligible for 5 % LCR haircut				

			Standard RSF factor			
			Non-HQLA by maturity			HQLA
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	
Row	ID	Item	0050	0060	0070	0080
0140	1.2.2.1	unencumbered or encumbered for a residual maturity of less than six months				5 %
0150	1.2.2.2	encumbered for a residual maturity of at least six months but less than one year				50 %
0160	1.2.2.3	encumbered for a residual maturity of one year or more				100 %
0170	1.2.3	level 1 eligible for 7 % LCR haircut				
0180	1.2.3.1	unencumbered or encumbered for a residual maturity of less than six months				7 %
0190	1.2.3.2	encumbered for a residual maturity of at least six months but less than one year				50 %
0200	1.2.3.3	encumbered for a residual maturity of one year or more				100 %
0210	1.2.4	level 1 assets eligible for 12 % LCR haircut				
0220	1.2.4.1	unencumbered or encumbered for a residual maturity of less than six months				12 %
0230	1.2.4.2	encumbered for a residual maturity of at least six months but less than one year				50 %
0240	1.2.4.3	encumbered for a residual maturity of one year or more				100 %
0250	1.2.5	level 2A assets eligible for 15 % LCR haircut				
0260	1.2.5.1	unencumbered or encumbered for a residual maturity of less than six months				15 %

			Standard RSF factor			
			Non-HQLA by maturity			**HQLA**
			< 6 months	**≥ 6 months to < 1 year**	**≥ 1 year**	
Row	**ID**	**Item**	0050	0060	0070	0080
0270	1.2.5.2	encumbered for a residual maturity of at least six months but less than one year				50 %
0280	1.2.5.3	encumbered for a residual maturity of one year or more				100 %
0290	1.2.6	level 2A assets eligible for 20 % LCR haircut				
0300	1.2.6.1	unencumbered or encumbered for a residual maturity of less than six months				20 %
0310	1.2.6.2	encumbered for a residual maturity of at least six months but less than one year				50 %
0320	1.2.6.3	encumbered for a residual maturity of one year or more				100 %
0330	1.2.7	level 2B securitizations eligible for 25 % LCR haircut				
0340	1.2.7.1	unencumbered or encumbered for a residual maturity of less than six months				25 %
0350	1.2.7.2	encumbered for a residual maturity of at least six months but less than one year				50 %
0360	1.2.7.3	encumbered for a residual maturity of one year or more				100 %
0370	1.2.8	level 2B assets eligible for 30 % LCR haircut				
0380	1.2.8.1	unencumbered or encumbered for a residual maturity of less than six months				30 %
0390	1.2.8.2	encumbered for a residual maturity of at least six months but less than one year				50 %

			Standard RSF factor			
			Non-HQLA by maturity			HQLA
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	
Row	ID	Item	0050	0060	0070	0080
0400	1.2.8.3	encumbered for a residual maturity of one year or more				100 %
0410	1.2.9	level 2B assets eligible for 35 % LCR haircut				
0420	1.2.9.1	unencumbered or encumbered for a residual maturity of less than six months				35 %
0430	1.2.9.2	encumbered for a residual maturity of at least six months but less than one year				50 %
0440	1.2.9.3	encumbered for a residual maturity of one year or more				100 %
0450	1.2.10	level 2B assets eligible for 40 % LCR haircut				
0460	1.2.10.1	unencumbered or encumbered for a residual maturity of less than six months				40 %
0470	1.2.10.2	encumbered for a residual maturity of at least six months but less than one year				50 %
0480	1.2.10.3	encumbered for a residual maturity of one year or more				100 %
0490	1.2.11	level 2B assets eligible for 50 % LCR haircut				
0500	1.2.11.1	unencumbered or encumbered for a residual maturity of less than one year				50 %
0510	1.2.11.2	encumbered for a residual maturity of one year or more				100 %
0520	1.2.12	level 2B assets eligible for 55 % LCR haircut				
0530	1.2.12.1	unencumbered or encumbered for a residual maturity of less than one year				55 %

			Standard RSF factor			
			Non-HQLA by maturity			HQLA
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	
Row	ID	Item	0050	0060	0070	0080
0540	1.2.12.2	encumbered for a residual maturity of one year or more				100 %
0550	1.2.13	HQLAs encumbered for a residual maturity of one year or morein cover pool				85 %
0560	1.3	**RSF from securities other than liquid assets**				
0570	1.3.1	non- HQLA securities and exchange traded equities				
0580	1.3.1.1	unencumbered or encumbered for a residual maturity of less than one year	50 %	50 %	85 %	
0590	1.3.1.2	encumbered for a residual maturity of one year or more	100 %	100 %	100 %	
0600	1.3.2	non-HQLA non-exchange traded equities			100 %	
0610	1.3.3	non-HQLA securities encumbered for a residual maturity of one year or more in a cover pool	85 %	85 %	85 %	
0620	1.4	**RSF from loans**				
0630	1.4.1	operational deposits	50 %	50 %	100 %	
0640	1.4.2	securities financing transactions with financial customers				
0650	1.4.2.1	collateralized by level 1 assets eligible for 0 % LCR haircut				
0660	1.4.2.1.1	unencumbered or encumbered for a residual maturity of less than six months	0 %	50 %	100 %	

			Standard RSF factor			
			Non-HQLA by maturity			HQLA
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	
Row	ID	Item	0050	0060	0070	0080
0670	1.4.2.1.2	encumbered for a residual maturity of at least six months but less than one year	50 %	50 %	100 %	
0680	1.4.2.1.3	encumbered for a residual maturity of one year or more	100 %	100 %	100 %	
0690	1.4.2.2	collateralized by other assets				
0700	1.4.2.2.1	unencumbered or encumbered for a residual maturity of less than six months	5 %	50 %	100 %	
0710	1.4.2.2.2	encumbered for a residual maturity of at least six months but less than one year	50 %	50 %	100 %	
0720	1.4.2.2.3	encumbered for a residual maturity of one year or more	100 %	100 %	100 %	
0730	1.4.3	other loans and advances to financial customers	10 %	50 %	100 %	
0740	1.4.4	assets encumbered for a residual maturity of one year or morein cover pool	85 %	85 %	85 %	
0750	1.4.5	loans to non-financial customers other than central banks where those loans are assigned a risk weight of 35 % or less				
0760	1.4.5.0.1	of which, residential mortgages				
0770	1.4.5.1	unencumbered or encumbered for a residual maturity of less than six months	50 %	50 %	65 %	
0780	1.4.5.2	encumbered for a residual maturity of at least six months but less than one year	50 %	50 %	65 %	
0790	1.4.5.3	encumbered for a residual maturity of one year or more	100 %	100 %	100 %	

			Standard RSF factor			
			Non-HQLA by maturity			HQLA
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	
Row	ID	Item	0050	0060	0070	0080
0800	1.4.6	other loans to non-financial customers other than central banks				
0810	1.4.6.0.1	of which, residential mortgages				
0820	1.4.6.1	unencumbered or encumbered for a residual maturity of less than one year	50 %	50 %	85 %	
0830	1.4.6.2	encumbered for a residual maturity of one year or more	100 %	100 %	100 %	
0840	1.4.7	trade finance on-balance sheet products	10 %	50 %	85 %	
0850	1.5	**RSF from interdependent assets**				
0860	1.5.1	centralised regulated savings	0 %	0 %	0 %	
0870	1.5.2	promotional loans and credit and liquidity facilities	0 %	0 %	0 %	
0880	1.5.3	eligible covered bonds	0 %	0 %	0 %	
0890	1.5.4	derivatives client clearing activities	0 %	0 %	0 %	
0900	1.5.5	others	0 %	0 %	0 %	
0910	1.6	**RSF from assets within a group or an IPS if subject to preferential treatment**				
0920	1.7	**RSF from derivatives**				
0930	1.7.1	required stable funding for derivative liabilities	5 %			
0940	1.7.2	NSFR derivative assets	100 %			

			Standard RSF factor			
			Non-HQLA by maturity			HQLA
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	
Row	**ID**	**Item**	0050	0060	0070	0080
0950	1.7.3	initial margin posted	85 %	85 %	85 %	85 %
0960	1.8	**RSF from contributions to CCP default fund**	85 %	85 %	85 %	85 %
0970	1.9	**RSF from other assets**				
0980	1.9.1	physically traded commodities				
0990	1.9.1.1	unencumbered or encumbered for a residual maturity of less than one year			85 %	
1000	1.9.1.2	encumbered for a residual maturity of one year or more			100 %	
1010	1.9.2	trade date receivables	0 %			
1020	1.9.3	non-performing assets	100 %	100 %	100 %	
1030	1.9.4	other assets	50 %	50 %	100 %	
1040	1.10	**RSF from OBS items**				
1050	1.10.1	committed facilities within a group or an IPS if subject to preferential treatment				
1060	1.10.2	committed facilities	5 %	5 %	5 %	
1070	1.10.3	trade finance off-balance sheet items	5 %	7.5 %	10 %	
1080	1.10.4	non-performing off-balance sheet items	100 %	100 %	100 %	
1090	1.10.5	other off-balance sheet exposures for which the competent authority has determined RSF factors				

			Applicable RSF factor				Required stable funding
			Non-HQLA by maturity			HQLA	
			< 6 months	≥ 6 months to < 1 year	≥ 1 year		
Row	ID	Item	0090	0100	0110	0120	0130
0010	1	**REQUIRED STABLE FUNDING**					
0020	1.1	**RSF from central bank assets**					
0030	1.1.1	cash, reserves and HQLA exposures to central banks					
0040	1.1.1.1	unencumbered or encumbered for a residual maturity of less than six months					
0050	1.1.1.2	encumbered for a residual maturity of at least six months but less than one year					
0060	1.1.1.3	encumbered for a residual maturity of one year or more					
0070	1.1.2	other non-HQLA central bank exposures					
0080	1.2	**RSF from liquid assets**					
0090	1.2.1	level 1 assets eligible for 0 % LCR haircut					
0100	1.2.1.1	unencumbered or encumbered for a residual maturity of less than six months					
0110	1.2.1.2	encumbered for a residual maturity of at least six months but less than one year					
0120	1.2.1.3	encumbered for a residual maturity of one year or more					
0130	1.2.2	level 1 assets eligible for 5 % LCR haircut					

			Applicable RSF factor				Required stable funding
			Non-HQLA by maturity			HQLA	
			< 6 months	≥ 6 months to < 1 year	≥ 1 year		
Row	ID	Item	0090	0100	0110	0120	0130
0140	1.2.2.1	unencumbered or encumbered for a residual maturity of less than six months					
0150	1.2.2.2	encumbered for a residual maturity of at least six months but less than one year					
0160	1.2.2.3	encumbered for a residual maturity of one year or more					
0170	1.2.3	level 1 eligible for 7 % LCR haircut					
0180	1.2.3.1	unencumbered or encumbered for a residual maturity of less than six months					
0190	1.2.3.2	encumbered for a residual maturity of at least six months but less than one year					
0200	1.2.3.3	encumbered for a residual maturity of one year or more					
0210	1.2.4	level 1 assets eligible for 12 % LCR haircut					
0220	1.2.4.1	unencumbered or encumbered for a residual maturity of less than six months					
0230	1.2.4.2	encumbered for a residual maturity of at least six months but less than one year					
0240	1.2.4.3	encumbered for a residual maturity of one year or more					
0250	1.2.5	level 2A assets eligible for 15 % LCR haircut					
0260	1.2.5.1	unencumbered or encumbered for a residual maturity of less than six months					

			Applicable RSF factor				Required stable funding
			Non-HQLA by maturity			HQLA	
			< 6 months	≥ 6 months to < 1 year	≥ 1 year		
Row	ID	Item	0090	0100	0110	0120	0130
0270	1.2.5.2	encumbered for a residual maturity of at least six months but less than one year					
0280	1.2.5.3	encumbered for a residual maturity of one year or more					
0290	1.2.6	level 2A assets eligible for 20 % LCR haircut					
0300	1.2.6.1	unencumbered or encumbered for a residual maturity of less than six months					
0310	1.2.6.2	encumbered for a residual maturity of at least six months but less than one year					
0320	1.2.6.3	encumbered for a residual maturity of one year or more					
0330	1.2.7	level 2B securitizations eligible for 25 % LCR haircut					
0340	1.2.7.1	unencumbered or encumbered for a residual maturity of less than six months					
0350	1.2.7.2	encumbered for a residual maturity of at least six months but less than one year					
0360	1.2.7.3	encumbered for a residual maturity of one year or more					
0370	1.2.8	level 2B assets eligible for 30 % LCR haircut					
0380	1.2.8.1	unencumbered or encumbered for a residual maturity of less than six months					
0390	1.2.8.2	encumbered for a residual maturity of at least six months but less than one year					

			Applicable RSF factor				Required stable funding
			Non-HQLA by maturity			HQLA	
			< 6 months	≥ 6 months to < 1 year	≥ 1 year		
Row	ID	Item	0090	0100	0110	0120	0130
0400	1.2.8.3	encumbered for a residual maturity of one year or more					
0410	1.2.9	level 2B assets eligible for 35 % LCR haircut					
0420	1.2.9.1	unencumbered or encumbered for a residual maturity of less than six months					
0430	1.2.9.2	encumbered for a residual maturity of at least six months but less than one year					
0440	1.2.9.3	encumbered for a residual maturity of one year or more					
0450	1.2.10	level 2B assets eligible for 40 % LCR haircut					
0460	1.2.10.1	unencumbered or encumbered for a residual maturity of less than six months					
0470	1.2.10.2	encumbered for a residual maturity of at least six months but less than one year					
0480	1.2.10.3	encumbered for a residual maturity of one year or more					
0490	1.2.11	level 2B assets eligible for 50 % LCR haircut					
0500	1.2.11.1	unencumbered or encumbered for a residual maturity of less than one year					
0510	1.2.11.2	encumbered for a residual maturity of one year or more					
0520	1.2.12	level 2B assets eligible for 55 % LCR haircut					
0530	1.2.12.1	unencumbered or encumbered for a residual maturity of less than one year					

			Applicable RSF factor				Required stable funding
			Non-HQLA by maturity			HQLA	
			< 6 months	≥ 6 months to < 1 year	≥ 1 year		
Row	ID	Item	0090	0100	0110	0120	0130
0540	1.2.12.2	encumbered for a residual maturity of one year or more					
0550	1.2.13	HQLAs encumbered for a residual maturity of one year or morein cover pool					
0560	1.3	**RSF from securities other than liquid assets**					
0570	1.3.1	non- HQLA securities and exchange traded equities					
0580	1.3.1.1	unencumbered or encumbered for a residual maturity of less than one year					
0590	1.3.1.2	encumbered for a residual maturity of one year or more					
0600	1.3.2	non-HQLA non-exchange traded equities					
0610	1.3.3	non-HQLA securities encumbered for a residual maturity of one year or more in a cover pool					
0620	1.4	**RSF from loans**					
0630	1.4.1	operational deposits					
0640	1.4.2	securities financing transactions with financial customers					
0650	1.4.2.1	collateralized by level 1 assets eligible for 0 % LCR haircut					
0660	1.4.2.1.1	unencumbered or encumbered for a residual maturity of less than six months					

			Applicable RSF factor				Required stable funding
			Non-HQLA by maturity			HQLA	
			< 6 months	≥ 6 months to < 1 year	≥ 1 year		
Row	ID	Item	0090	0100	0110	0120	0130
0670	1.4.2.1.2	encumbered for a residual maturity of at least six months but less than one year					
0680	1.4.2.1.3	encumbered for a residual maturity of one year or more					
0690	1.4.2.2	collateralized by other assets					
0700	1.4.2.2.1	unencumbered or encumbered for a residual maturity of less than six months					
0710	1.4.2.2.2	encumbered for a residual maturity of at least six months but less than one year					
0720	1.4.2.2.3	encumbered for a residual maturity of one year or more					
0730	1.4.3	other loans and advances to financial customers					
0740	1.4.4	assets encumbered for a residual maturity of one year or morein cover pool					
0750	1.4.5	loans to non-financial customers other than central banks where those loans are assigned a risk weight of 35 % or less					
0760	1.4.5.0.1	of which, residential mortgages					
0770	1.4.5.1	unencumbered or encumbered for a residual maturity of less than six months					
0780	1.4.5.2	encumbered for a residual maturity of at least six months but less than one year					
0790	1.4.5.3	encumbered for a residual maturity of one year or more					

			Applicable RSF factor				Required stable funding
			Non-HQLA by maturity			HQLA	
			< 6 months	≥ 6 months to < 1 year	≥ 1 year		
Row	**ID**	**Item**	0090	0100	0110	0120	0130
0800	1.4.6	other loans to non-financial customers other than central banks					
0810	1.4.6.0.1	of which, residential mortgages					
0820	1.4.6.1	unencumbered or encumbered for a residual maturity of less than one year					
0830	1.4.6.2	encumbered for a residual maturity of one year or more					
0840	1.4.7	trade finance on-balance sheet products					
0850	1.5	**RSF from interdependent assets**					
0860	1.5.1	centralised regulated savings					
0870	1.5.2	promotional loans and credit and liquidity facilities					
0880	1.5.3	eligible covered bonds					
0890	1.5.4	derivatives client clearing activities					
0900	1.5.5	others					
0910	1.6	**RSF from assets within a group or an IPS if subject to preferential treatment**					
0920	1.7	**RSF from derivatives**					
0930	1.7.1	required stable funding for derivative liabilities					
0940	1.7.2	NSFR derivative assets					

			Applicable RSF factor				Required stable funding
			Non-HQLA by maturity			HQLA	
			< 6 months	≥ 6 months to < 1 year	≥ 1 year		
Row	**ID**	**Item**	0090	0100	0110	0120	0130
0950	1.7.3	initial margin posted					
0960	1.8	**RSF from contributions to CCP default fund**					
0970	1.9	**RSF from other assets**					
0980	1.9.1	physically traded commodities					
0990	1.9.1.1	unencumbered or encumbered for a residual maturity of less than one year					
1000	1.9.1.2	encumbered for a residual maturity of one year or more					
1010	1.9.2	trade date receivables					
1020	1.9.3	non-performing assets					
1030	1.9.4	other assets					
1040	1.10	**RSF from OBS items**					
1050	1.10.1	committed facilities within a group or an IPS if subject to preferential treatment					
1060	1.10.2	committed facilities					
1070	1.10.3	trade finance off-balance sheet items					
1080	1.10.4	non-performing off-balance sheet items					
1090	1.10.5	other off-balance sheet exposures for which the competent authority has determined RSF factors					

C 81.00 — NSFR — AVAILABLE STABLE FUNDING

Currency	

Row	ID	Item	Amount		
			< 6 months	≥ 6 months to < 1 year	≥ 1 year
			0010	0020	0030
0010	2	**AVAILABLE STABLE FUNDING**			
0020	2.1	**ASF from capital items and instruments**			
0030	2.1.1	Common Equity Tier 1			
0040	2.1.2	Additional Tier 1			
0050	2.1.3	Tier 2			
0060	2.1.4	Other capital instruments			
0070	2.2	**ASF from retail deposits**			
0080	2.2.0.1	of which, retail bonds			
0090	2.2.1	Stable retail deposits			
0100	2.2.0.2	of which with a material early withdrawable penalty			
0110	2.2.2	Other retail deposits			
0120	2.2.0.3	of which with a material early withdrawable penalty			
0130	2.3	**ASF from other non-financial customers (except central banks)**			
0140	2.3.0.1	of which, securities financing transactions			

Row	ID	Item	Amount		
			< 6 months	≥ 6 months to < 1 year	≥ 1 year
			0010	0020	0030
0150	2.3.0.2	of which, operational deposits			
0160	2.3.1	Liabilities provided by the central government of a Member State or a third country			
0170	2.3.2	Liabilities provided by regional governments or local authorities of a Member State or a third country			
0180	2.3.3	Liabilities provided by public sector entities of a Member State or a third country			
0190	2.3.4	Liabilities provided by multilateral development banks and international organisations			
0200	2.3.5	Liabilities provided by non-financial corporate customers			
0210	2.3.6	Liabilities provided by credit unions, personal investment companies and deposit brokers			
0220	2.4	**ASF from liabilities and committed facilities within a group or an IPS if subject to preferential treatment**			
0230	2.5	**ASF from financial customers and central banks**			
0240	2.5.0.1	of which, sight deposits provided by network member to central institution			
0250	2.5.1	Liabilities provided by the ECB or the central bank of a Member State			
0260	2.5.2	Liabilities provided by the central bank of a third country			
0270	2.5.3	Liabilities provided by financial customers			

Row	ID	Item	Amount		
			< 6 months	≥ 6 months to < 1 year	≥ 1 year
			0010	0020	0030
0280	2.5.3.1	Operational deposits			
0290	2.5.3.2	Excess operational deposits			
0300	2.5.3.3	Other liabilities			
0310	2.6	**ASF from liabilities provided where the counterparty cannot be determined**			
0320	2.7	**ASF from net derivatives liabilities**			
0330	2.8	**ASF from interdependent liabilities**			
0340	2.8.1	Centralised regulated savings			
0350	2.8.2	Promotional loans and relevant credit and liquidity facilities			
0360	2.8.3	Eligible covered bonds			
0370	2.8.4	Derivatives client clearing activities			
0380	2.8.5	Others			
0390	2.9	**ASF from other liabilities**			
0400	2.9.1	Trade date payables			
0410	2.9.2	Deferred tax liabilities			
0420	2.9.3	Minority interests			
0430	2.9.4	Other liabilities			

Row	ID	Item	Standard ASF factor		
			< 6 months	≥ 6 months to < 1 year	≥ 1 year
			0040	0050	0060
0010	2	**AVAILABLE STABLE FUNDING**			
0020	2.1	**ASF from capital items and instruments**			
0030	2.1.1	Common Equity Tier 1			100 %
0040	2.1.2	Additional Tier 1	0 %	0 %	100 %
0050	2.1.3	Tier 2	0 %	0 %	100 %
0060	2.1.4	Other capital instruments	0 %	0 %	100 %
0070	2.2	**ASF from retail deposits**			
0080	2.2.0.1	of which, retail bonds			
0090	2.2.1	Stable retail deposits	95 %	95 %	100 %
0100	2.2.0.2	of which with a material early withdrawable penalty			100 %
0110	2.2.2	Other retail deposits	90 %	90 %	100 %
0120	2.2.0.3	of which with a material early withdrawable penalty			100 %
0130	2.3	**ASF from other non-financial customers (except central banks)**			
0140	2.3.0.1	of which, securities financing transactions			

Row	ID	Item	Standard ASF factor		
			< 6 months	≥ 6 months to < 1 year	≥ 1 year
			0040	0050	0060
0150	2.3.0.2	of which, operational deposits			
0160	2.3.1	Liabilities provided by the central government of a Member State or a third country	50 %	50 %	100 %
0170	2.3.2	Liabilities provided by regional governments or local authorities of a Member State or a third country	50 %	50 %	100 %
0180	2.3.3	Liabilities provided by public sector entities of a Member State or a third country	50 %	50 %	100 %
0190	2.3.4	Liabilities provided by multilateral development banks and international organisations	50 %	50 %	100 %
0200	2.3.5	Liabilities provided by non-financial corporate customers	50 %	50 %	100 %
0210	2.3.6	Liabilities provided by credit unions, personal investment companies and deposit brokers	50 %	50 %	100 %
0220	2.4	**ASF from liabilities and committed facilities within a group or an IPS if subject to preferential treatment**			
0230	2.5	**ASF from financial customers and central banks**			
0240	2.5.0.1	of which, sight deposits provided by network member to central institution			
0250	2.5.1	Liabilities provided by the ECB or the central bank of a Member State	0 %	50 %	100 %
0260	2.5.2	Liabilities provided by the central bank of a third country	0 %	50 %	100 %
0270	2.5.3	Liabilities provided by financial customers			

Row	ID	Item	Standard ASF factor		
			< 6 months	≥ 6 months to < 1 year	≥ 1 year
			0040	0050	0060
0280	2.5.3.1	Operational deposits	50 %	50 %	100 %
0290	2.5.3.2	Excess operational deposits	0 %	50 %	100 %
0300	2.5.3.3	Other liabilities	0 %	50 %	100 %
0310	2.6	**ASF from liabilities provided where the counterparty cannot be determined**	0 %	50 %	100 %
0320	2.7	**ASF from net derivatives liabilities**	0 %	0 %	0 %
0330	2.8	**ASF from interdependent liabilities**			
0340	2.8.1	Centralised regulated savings	0 %	0 %	0 %
0350	2.8.2	Promotional loans and relevant credit and liquidity facilities	0 %	0 %	0 %
0360	2.8.3	Eligible covered bonds	0 %	0 %	0 %
0370	2.8.4	Derivatives client clearing activities	0 %	0 %	0 %
0380	2.8.5	Others	0 %	0 %	0 %
0390	2.9	**ASF from other liabilities**			
0400	2.9.1	Trade date payables	0 %	0 %	0 %
0410	2.9.2	Deferred tax liabilities	0 %	50 %	100 %
0420	2.9.3	Minority interests	0 %	50 %	100 %
0430	2.9.4	Other liabilities	0 %	50 %	100 %

Row	ID	Item	Applicable ASF factor			Available stable funding
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	Total
			0070	0080	0090	0100
0010	2	**AVAILABLE STABLE FUNDING**				
0020	2.1	**ASF from capital items and instruments**				
0030	2.1.1	Common Equity Tier 1				
0040	2.1.2	Additional Tier 1				
0050	2.1.3	Tier 2				
0060	2.1.4	Other capital instruments				
0070	2.2	**ASF from retail deposits**				
0080	2.2.0.1	of which, retail bonds				
0090	2.2.1	Stable retail deposits				
0100	2.2.0.2	of which with a material early withdrawable penalty				
0110	2.2.2	Other retail deposits				
0120	2.2.0.3	of which with a material early withdrawable penalty				
0130	2.3	**ASF from other non-financial customers (except central banks)**				
0140	2.3.0.1	of which, securities financing transactions				

Row	ID	Item	Applicable ASF factor			Available stable funding
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	Total
			0070	0080	0090	0100
0150	2.3.0.2	of which, operational deposits				
0160	2.3.1	Liabilities provided by the central government of a Member State or a third country				
0170	2.3.2	Liabilities provided by regional governments or local authorities of a Member State or a third country				
0180	2.3.3	Liabilities provided by public sector entities of a Member State or a third country				
0190	2.3.4	Liabilities provided by multilateral development banks and international organisations				
0200	2.3.5	Liabilities provided by non-financial corporate customers				
0210	2.3.6	Liabilities provided by credit unions, personal investment companies and deposit brokers				
0220	2.4	**ASF from liabilities and committed facilities within a group or an IPS if subject to preferential treatment**				
0230	2.5	**ASF from financial customers and central banks**				
0240	2.5.0.1	of which, sight deposits provided by network member to central institution				
0250	2.5.1	Liabilities provided by the ECB or the central bank of a Member State				
0260	2.5.2	Liabilities provided by the central bank of a third country				
0270	2.5.3	Liabilities provided by financial customers				

Row	ID	Item	Applicable ASF factor			Available stable funding
			< 6 months	≥ 6 months to < 1 year	≥ 1 year	Total
			0070	0080	0090	0100
0280	2.5.3.1	Operational deposits				
0290	2.5.3.2	Excess operational deposits				
0300	2.5.3.3	Other liabilities				
0310	2.6	**ASF from liabilities provided where the counterparty cannot be determined**				
0320	2.7	**ASF from net derivatives liabilities**				
0330	2.8	**ASF from interdependent liabilities**				
0340	2.8.1	Centralised regulated savings				
0350	2.8.2	Promotional loans and relevant credit and liquidity facilities				
0360	2.8.3	Eligible covered bonds				
0370	2.8.4	Derivatives client clearing activities				
0380	2.8.5	Others				
0390	2.9	**ASF from other liabilities**				
0400	2.9.1	Trade date payables				
0410	2.9.2	Deferred tax liabilities				
0420	2.9.3	Minority interests				
0430	2.9.4	Other liabilities				

C 82.00 — NSFR — SIMPLIFIED REQUIRED STABLE FUNDING

Currency	

			Amount		
			Non-HQLA by maturity		HQLA
			< 1 year	≥ 1 year	
Row	ID	Item	0010	0020	0030
0010	1	**REQUIRED STABLE FUNDING**			
0020	1.1	**RSF from central bank assets**			
0030	1.1.1	cash, reserves and HQLA exposures to central banks			
0040	1.1.2	other non-HQLA central bank exposures			
0050	1.2	**RSF from liquid assets**			
0060	1.2.1	level 1 assets eligible for 0 % LCR haircut			
0070	1.2.1.1	unencumbered or encumbered for a residual maturity of less than six months			
0080	1.2.1.2	encumbered for a residual maturity of at least six months but less than one year			
0090	1.2.1.3	encumbered for a residual maturity of one year or more			
0100	1.2.2	level 1 assets eligible for 7 % LCR haircut			
0110	1.2.2.1	unencumbered or encumbered for a residual maturity of less than six months			
0120	1.2.2.2	encumbered for a residual maturity of at least six months but less than one year			

			Amount		
			Non-HQLA by maturity		HQLA
			< 1 year	≥ 1 year	
Row	ID	Item	0010	0020	0030
0130	1.2.2.3	encumbered for a residual maturity of one year or more			
0140	1.2.3	level 2A assets eligible for 15 % LCR haircut and shares or units in CIUs eligible for 0-20 % LCR haircuts			
0150	1.2.3.1	unencumbered or encumbered for a residual maturity of less than six months			
0160	1.2.3.2	encumbered for a residual maturity of at least six months but less than one year			
0170	1.2.3.3	encumbered for a residual maturity of one year or more			
0180	1.2.4	Level 2B assets eligible for 25-35 % LCR haircut and shares or units in CIUs eligible for 30-55 % LCR haircuts			
0190	1.2.4.1	unencumbered or encumbered for a residual maturity of less than one year			
0200	1.2.4.2	encumbered for a residual maturity of one year or more			
0210	1.3	**RSF from securities other than liquid assets**			
0220	1.3.1	unencumbered or encumbered for a residual maturity of less than one year			
0230	1.3.2	encumbered for a residual maturity of one year or more			
0240	1.4	**RSF from loans**			
0250	1.4.1	loans to non-financials			
0260	1.4.1.1	unencumbered or encumbered for a residual maturity of less than one year			

			Amount		
			Non-HQLA by maturity		HQLA
			< 1 year	≥ 1 year	
Row	ID	Item	0010	0020	0030
0270	1.4.1.2	encumbered for a residual maturity of one year or more			
0280	1.4.2	loans to financials			
0290	1.4.2.1	unencumbered or encumbered for a residual maturity of less than one year			
0300	1.4.2.2	encumbered for a residual maturity of one year or more			
0310	1.4.3	trade finance on-balance sheet products			
0320	1.5	**RSF from interdependent assets**			
0330	1.6	**RSF from assets within a group or an IPS if subject to preferential treatment**			
0340	1.7	**RSF from derivatives**			
0350	1.7.1	required stable funding for derivative liabilities			
0360	1.7.2	NSFR derivative assets			
0370	1.7.3	Initial margin posted			
0380	1.8	**RSF from contributions to CCP default fund**			
0390	1.9	**RSF from other assets**			

			Amount		
			Non-HQLA by maturity		HQLA
			< 1 year	≥ 1 year	
Row	**ID**	**Item**	0010	0020	0030
0400	1.10	**RSF from OBS items**			
0410	1.10.1	committed facilities within a group or an IPS if subject to preferential treatment			
0420	1.10.2	commited facilities			
0430	1.10.3	trade finance off-balance sheet items			
0440	1.10.4	non-performing off-balance sheet items			
0450	1.10.5	other off-balance sheet exposures determined by competent authorities			

			Standard RSF factor		
			Non-HQLA by maturity		HQLA
			< 1 year	≥ 1 year	
Row	ID	Item	0040	0050	0060
0010	1	**REQUIRED STABLE FUNDING**			
0020	1.1	**RSF from central bank assets**			
0030	1.1.1	cash, reserves and HQLA exposures to central banks	0 %	0 %	0 %
0040	1.1.2	other non-HQLA central bank exposures	0 %	100 %	
0050	1.2	**RSF from liquid assets**			
0060	1.2.1	level 1 assets eligible for 0 % LCR haircut			
0070	1.2.1.1	unencumbered or encumbered for a residual maturity of less than six months			0 %
0080	1.2.1.2	encumbered for a residual maturity of at least six months but less than one year			50 %
0090	1.2.1.3	encumbered for a residual maturity of one year or more			100 %
0100	1.2.2	level 1 assets eligible for 7 % LCR haircut			
0110	1.2.2.1	unencumbered or encumbered for a residual maturity of less than six months			10 %
0120	1.2.2.2	encumbered for a residual maturity of at least six months but less than one year			50 %

			Standard RSF factor		
			Non-HQLA by maturity		HQLA
			< 1 year	≥ 1 year	
Row	ID	Item	0040	0050	0060
0130	1.2.2.3	encumbered for a residual maturity of one year or more			100 %
0140	1.2.3	level 2A assets eligible for 15 % LCR haircut and shares or units in CIUs eligible for 0-20 % LCR haircuts			
0150	1.2.3.1	unencumbered or encumbered for a residual maturity of less than six months			20 %
0160	1.2.3.2	encumbered for a residual maturity of at least six months but less than one year			50 %
0170	1.2.3.3	encumbered for a residual maturity of one year or more			100 %
0180	1.2.4	Level 2B assets eligible for 25-35 % LCR haircut and shares or units in CIUs eligible for 30-55 % LCR haircuts			
0190	1.2.4.1	unencumbered or encumbered for a residual maturity of less than one year			55 %
0200	1.2.4.2	encumbered for a residual maturity of one year or more			100 %
0210	1.3	**RSF from securities other than liquid assets**			
0220	1.3.1	unencumbered or encumbered for a residual maturity of less than one year	50 %	85 %	
0230	1.3.2	encumbered for a residual maturity of one year or more	100 %	100 %	
0240	1.4	**RSF from loans**			
0250	1.4.1	loans to non-financials			
0260	1.4.1.1	unencumbered or encumbered for a residual maturity of less than one year	50 %	85 %	

			Standard RSF factor		
			Non-HQLA by maturity		HQLA
			< 1 year	≥ 1 year	
Row	**ID**	**Item**	0040	0050	0060
0270	1.4.1.2	encumbered for a residual maturity of one year or more	100 %	100 %	
0280	1.4.2	loans to financials			
0290	1.4.2.1	unencumbered or encumbered for a residual maturity of less than one year	50 %	100 %	
0300	1.4.2.2	encumbered for a residual maturity of one year or more	100 %	100 %	
0310	1.4.3	trade finance on-balance sheet products	50 %	85 %	
0320	1.5	**RSF from interdependent assets**	0 %	0 %	
0330	1.6	**RSF from assets within a group or an IPS if subject to preferential treatment**			
0340	1.7	**RSF from derivatives**			
0350	1.7.1	required stable funding for derivative liabilities	5 %		
0360	1.7.2	NSFR derivative assets	100 %		
0370	1.7.3	Initial margin posted	85 %	85 %	85 %
0380	1.8	**RSF from contributions to CCP default fund**			
0390	1.9	**RSF from other assets**	100 %	100 %	

			Standard RSF factor		
			Non-HQLA by maturity		HQLA
			< 1 year	≥ 1 year	
Row	**ID**	**Item**	0040	0050	0060
0400	1.10	**RSF from OBS items**			
0410	1.10.1	committed facilities within a group or an IPS if subject to preferential treatment			
0420	1.10.2	commited facilities	5 %	5 %	
0430	1.10.3	trade finance off-balance sheet items	10 %	10 %	
0440	1.10.4	non-performing off-balance sheet items	100 %	100 %	
0450	1.10.5	other off-balance sheet exposures determined by competent authorities			

			Applicable RSF factor			Required stable funding
			Non-HQLA by maturity		HQLA	
			< 1 year	≥ 1 year		
Row	ID	Item	0070	0080	0090	0100
0010	1	**REQUIRED STABLE FUNDING**				
0020	1.1	**RSF from central bank assets**				
0030	1.1.1	cash, reserves and HQLA exposures to central banks				
0040	1.1.2	other non-HQLA central bank exposures				
0050	1.2	**RSF from liquid assets**				
0060	1.2.1	level 1 assets eligible for 0 % LCR haircut				
0070	1.2.1.1	unencumbered or encumbered for a residual maturity of less than six months				
0080	1.2.1.2	encumbered for a residual maturity of at least six months but less than one year				
0090	1.2.1.3	encumbered for a residual maturity of one year or more				
0100	1.2.2	level 1 assets eligible for 7 % LCR haircut				
0110	1.2.2.1	unencumbered or encumbered for a residual maturity of less than six months				
0120	1.2.2.2	encumbered for a residual maturity of at least six months but less than one year				

			Applicable RSF factor			Required stable funding
			Non-HQLA by maturity		HQLA	
			< 1 year	≥ 1 year		
Row	ID	Item	0070	0080	0090	0100
0130	1.2.2.3	encumbered for a residual maturity of one year or more				
0140	1.2.3	level 2A assets eligible for 15 % LCR haircut and shares or units in CIUs eligible for 0-20 % LCR haircuts				
0150	1.2.3.1	unencumbered or encumbered for a residual maturity of less than six months				
0160	1.2.3.2	encumbered for a residual maturity of at least six months but less than one year				
0170	1.2.3.3	encumbered for a residual maturity of one year or more				
0180	1.2.4	Level 2B assets eligible for 25-35 % LCR haircut and shares or units in CIUs eligible for 30-55 % LCR haircuts				
0190	1.2.4.1	unencumbered or encumbered for a residual maturity of less than one year				
0200	1.2.4.2	encumbered for a residual maturity of one year or more				
0210	1.3	**RSF from securities other than liquid assets**				
0220	1.3.1	unencumbered or encumbered for a residual maturity of less than one year				
0230	1.3.2	encumbered for a residual maturity of one year or more				
0240	1.4	**RSF from loans**				
0250	1.4.1	loans to non-financials				
0260	1.4.1.1	unencumbered or encumbered for a residual maturity of less than one year				

			Applicable RSF factor			Required stable funding
			Non-HQLA by maturity		HQLA	
			< 1 year	≥ 1 year		
Row	**ID**	**Item**	0070	0080	0090	0100
0270	1.4.1.2	encumbered for a residual maturity of one year or more				
0280	1.4.2	loans to financials				
0290	1.4.2.1	unencumbered or encumbered for a residual maturity of less than one year				
0300	1.4.2.2	encumbered for a residual maturity of one year or more				
0310	1.4.3	trade finance on-balance sheet products				
0320	1.5	**RSF from interdependent assets**				
0330	1.6	**RSF from assets within a group or an IPS if subject to preferential treatment**				
0340	1.7	**RSF from derivatives**				
0350	1.7.1	required stable funding for derivative liabilities				
0360	1.7.2	NSFR derivative assets				
0370	1.7.3	Initial margin posted				
0380	1.8	**RSF from contributions to CCP default fund**				
0390	1.9	**RSF from other assets**				

			Applicable RSF factor			Required stable funding
			Non-HQLA by maturity		HQLA	
			< 1 year	≥ 1 year		
Row	**ID**	**Item**	0070	0080	0090	0100
0400	1.10	**RSF from OBS items**				
0410	1.10.1	committed facilities within a group or an IPS if subject to preferential treatment				
0420	1.10.2	commited facilities				
0430	1.10.3	trade finance off-balance sheet items				
0440	1.10.4	non-performing off-balance sheet items				
0450	1.10.5	other off-balance sheet exposures determined by competent authorities				

C 83.00 — NSFR — SIMPLIFIED AVAILABLE STABLE FUNDING

Currency	

Row	ID	Item	Amount		Standard ASF factor		Applicable ASF factor		Available stable funding
			< 1 year	≥ 1 year	< 1 year	≥ 1 year	< 1 year	≥ 1 year	
			0010	0020	0030	0040	0050	0060	0070
0010	2	**AVAILABLE STABLE FUNDING**							
0020	2.1	**ASF from capital items and instruments**			0 %	100 %			
0030	2.2	**ASF from retail deposits**							
0040	2.2.1	Stable retail deposits			95 %	100 %			
0050	2.2.2	Other retail deposits			90 %	100 %			
0060	2.3	**ASF from other non-financial customers (except central banks)**			50 %	100 %			
0070	2.4	**ASF from operational deposits**			50 %	100 %			
0080	2.5	**ASF from liabilities and committed facilities within a group or an IPS if subject to preferential treatment**							
0090	2.6	**ASF from financial customers and central banks**			0 %	100 %			
0100	2.7	**ASF from liabilities provided where the counterparty cannot be determined**			0 %	100 %			
0110	2.8	**ASF from interdependent liabilities**			0 %				
0120	2.9	**ASF from other liabilities**			0 %	100 %			

C 84.00 — NSFR Summary

Currency	

Row	ID	Item	Amount	Required stable funding	Available stable funding	Ratio
			0010	0020	0030	0040
0010	1	**REQUIRED STABLE FUNDING**				
0020	1.1	**RSF from central bank assets**				
0030	1.2	**RSF from liquid assets**				
0040	1.3	**RSF from securities other than liquid assets**				
0050	1.4	**RSF from loans**				
0060	1.5	**RSF from interdependent assets**				
0070	1.6	**RSF from assets within a group or an IPS if subject to preferential treatment**				
0080	1.7	**RSF from derivatives**				
0090	1.8	**RSF from contributions to CCP default fund**				
0100	1.9	**RSF from other assets**				
0110	1.10	**RSF from OBS items**				

Row	ID	Item	Amount	Required stable funding	Available stable funding	Ratio
			0010	0020	0030	0040
0120	2	**AVAILABLE STABLE FUNDING**				
0130	2.1	**ASF from capital items and instruments**				
0140	2.2	**ASF from retail deposits**				
0150	2.3	**ASF from other non-financial customers (except central banks)**				
0160	2.4	**ASF from operational deposits**				
0170	2.5	**ASF from liabilities and committed facilities within a group or an IPS if subject to preferential treatment**				
0180	2.6	**ASF from financial customers and central banks**				
0190	2.7	**ASF from liabilities provided where the counterparty cannot be determined**				
0200	2.8	**ASF from interdependent liabilities**				
0210	2.9	**ASF from other liabilities**				
0220	3	**NSFR'**				