

Template	Name				
EU iLAC	EU iLAC - Internal loss absorbing capacity: internal MREL and, where applicable, requirement for own funds and eligible liabilities for non-EU G-SIIs				
EU TLAC2	EU TLAC2: Creditor ranking - Entity that is not a resolution entity				





EU iLAC - Internal loss absorbing capacity: internal MREL and, where applicable, requirement for own funds and eligible liabilities for non-EU G-SIIs

Applicable requirement and level of application ### Applicable requirement and level of application and level of application and level application and				ь	r .
### Total Part Section Fig. Section Fig. Fig. Fig. Section Fig. F			funds and eligible liabilities	own funds and eligible liabilities	Qualitative information
10	Applicab	le requirement and level of application			
10.2	EU 1				N
Us 2b if U3 2b is answered by Yes', is the requirement applicable on a consolidated or individual sasis (CIV) Owns hards and digible (Babilities U3 3 Common Equity The I capital (CITI) 599.A46,515,200 U4 4 Eligible Additional Her I intruments 60,000,000,000 U5 5 Eligible Test 2 intruments 7, 15,000,000,000 U5 5 Eligible Test 2 intruments 7, 15,000,000,000 U5 6 Eligible Test 2 intruments 7, 15,000,000,000 U5 7 Eligible Test 2 intruments 7, 15,000,000,000 U5 8 Eligible Test 2 intruments 7, 15,000,000,000 U5 9 Control of test 2 intruments 7, 15,000,000,000 U5 9 Adjustments) 7, 15,000,000,000 U5 9 Adjustments) 7, 15,000,000,000 U5 9 Adjustments) 7, 15,000,000,000,000 U5 9 Adjustments) 7, 15,000,000,000,000,000 U5 9 Adjustments 8, 15,000,000,000,000,000,000,000,000,000,0	EU 2				
Consolidated or Individual basis (FU) Common Equity First Logical (ETT1) 599.644.953,00	EU 2a	Is the entity subject to an internal MREL requirement? (Y/N)			¥
EU 3 Common Equity Fier 1 capital (EST1) 599 649 952,00	EU 2b				1
EU 4 Bigble Additional Tire I Instruments 6000000000 EU 5 Bigble Tire 2 instruments 15.000.000.00 EU 6 Bigble own funds 674.440.993.00 EU 7 Bigble wan funds 674.440.993.00 EU 7 Bigble biabilities 674.440.993.00 EU 8 Of which permitted guarantees 674.440.993.00 EU 90 Own funds and eligible liabilities items after adjustments 744.440.993.00 EU 10 Total risk exposure a mount and total exposure measure 6.534.357.007,00 EU 11 Total exposure measure 6.534.357.007,00 EU 12 Own funds and eligible liabilities (sa a percentage of TREA) 0.38996 EU 12 Own funds and eligible liabilities (sa a percentage of FREA) 0.38996 EU 13 >>> of which permitted guarantees 748.00 EU 14 Own funds and eligible liabilities (sa a percentage of leverage exposure) 0.10340 EU 15 >>> of which permitted guarantees 748.00 EU 16 Septiments 9.000 EU 17 Septiments 9.0000 EU 18 Requirements 9.0000 EU 19 Septiments 9.000000000000000000000000000000000000					
EU 5 Bigble Ter 2 Instruments 15.000.00.00 EU 6 Bigble own funds 674.640.952.00 EU 7 Digble labilities EU 8 Of which permitted guarantees EU 90 Andjustments) EU 90 Own funds and eligible liabilities items after adjustments 674.640.952.00 Total risk exposure amount and total exposure measure EU 10 Total risk exposure amount and total exposure measure EU 11 Total exposure measure 6.534.357.00 EU 11 Total exposure measure 6.534.357.00 EU 11 Total exposure measure 7.000 EU 11 Total exposure measure 8.534.357.007.00 EU 12 Own funds and eligible liabilities (as a percentage of TREA) 0.38996 EU 12 Own funds and eligible liabilities (as a percentage of revrage exposure) 0.10340 EU 13 >> of which permitted guarantees EU 14 Own funds and eligible liabilities (as a percentage of everage exposure) 0.10340 EU 15 >> of which permitted guarantees EU 16 CTT (as a percentage of TREA) available after meeting the entity's 0.35540 EU 17 Instruments EU 18 Requirements EU 18 Requirements EU 18 Requirements EU 18 Requirement supposed as a percentage of the total risk exposure amount EU 19 Own funds and eligible liabilities (as a percentage of the total risk exposure amount EU 19 Own funds and eligible liabilities (as a percentage of the total risk exposure amount EU 19 Own funds and eligible liabilities (as a percentage of the total risk exposure amount EU 19 Own funds and eligible liabilities (as a percentage of the total risk exposure amount EU 19 Own funds and eligible liabilities (as a percentage of the total risk exposure amount EU 19 Own funds and eligible liabilities (as a percentage of the total risk exposure amount EU 19 Own funds and eligible liabilities (as a percentage of the total risk exposure amount EU 19 Own funds and eligible liabilities (as a percentage of the total risk exposure amount EU 19 Own funds and eligible liabilities (as a percentage of the total risk exposure amount EU 19 Own funds and eligible liabilities (as a percentage of the total risk exposure amount EU 19 Own funds and eligible liabilities (as a p	EU 3	Common Equity Tier 1 capital (CET1)	599.640.952,00		
EU 8 Bigble labilities	EU 4	Eligible Additional Tier 1 instruments	60.000.000,00		
EU 7 (ligble liabilities	EU 5	Eligible Tier 2 instruments	15.000.000,00		
EU 8 Of which permitted guarantees EU 99 Own funds and eligible liabilities items after adjustments EU 10 Total risk exposure amount and total exposure measure EU 11 Total exposure amount and total exposure measure EU 11 Total exposure amount and items and eligible liabilities (as a percentage of TREA) EU 12 Own funds and eligible liabilities (as a percentage of TREA) EU 13 >>> of which permitted guarantees EU 14 Own funds and eligible liabilities (as a percentage of TREA) EU 15 >>> of which permitted guarantees EU 16 CET1 (as a percentage of TREA) available after meeting the entity's EU 17 Institution specific combined buffer requirement EU 18 Requirements EU 18 Requirements EU 18 Requirement expressed as a percentage of the total risk exposure amount EU 19 >>> of which may be met with guarantees EU 10 Institution specific combined buffer requirement EU 10 Institution specific combined buffer requirement EU 11 Institution specific combined buffer requirement EU 11 Institution specific combined buffer requirement EU 12 Own funds and eligible liabilities (as a percentage of the total risk exposure amount EU 13 Institution specific combined buffer requirement EU 18 Requirement expressed as a percentage of the total risk exposure amount EU 19 >>> of which may be met with guarantees EU 10 Institution specific combined buffer requirement EU 11 Institution specific combined buffer requirement EU 12 Institution specific combined buffer requirement EU 18 Requirement expressed as a percentage of the total risk exposure amount EU 19 >>> of which may be met with guarantees EU 10 Institution specific combined buffer requirement EU 11 Institution specific combined buffer requirement EU 12 Institution specific combined buffer requirement EU 19 >>> of which may be met with guarantees	EU 6	Eligible own funds	674.640.952,00		
EU 95 Own funds and eligible liabilities items after adjustments 674 640 952,00 Total risk exposure amount and total exposure measure EU 10 Total risk exposure amount 1 £665.784.731,00 EU 11 Total exposure measure 6.524.357.027,00 EU 11 Total exposure measure 9.524.357.027,00 EU 12 Own funds and eligible liabilities EU 12 Own funds and eligible liabilities EU 13 >>> of which permitted guarantees EU 14 Own funds and eligible liabilities (as a percentage of TREA) 0.39966 EU 15 >>> of which permitted guarantees EU 16 First (as a percentage of everage exposure) 0.10440 EU 17 Institution-specific combined buffer requirement EU 18 Requirements EU 18 Requirements EU 18 Requirement expressed as a percentage of the total risk exposure amount EU 19 >>> of which may be met with guarantees EU 10 internal MREL expressed as a percentage of the total exposure measure EU 11 >>> of which may be met with guarantees EU 12 internal MREL expressed as a percentage of the total exposure measure EU 12 >>> of which may be met with guarantees EU 12 >>> of which may be met with guarantees EU 12 >>> of which may be met with guarantees EU 12 >>> of which may be met with guarantees	EU 7	Eligible liabilities			
EU 96 Own funds and eligible liabilities items after adjustments FOR TOTAL Fisk exposure amount and total exposure measure EU 10 Total risk exposure amount 1.686.784.731,00	EU 8	Of which permitted guarantees			
Total risk exposure amount and total exposure measure EU 10 Total risk exposure amount	EU 9a	(Adjustments)			
EU 10 Total risk exposure amount 1.686.784.731,00 EU 11 Total exposure measure 6.524.357.027,00 Ratio of own funds and eligible liabilities EU 12 Own funds and eligible liabilities (as a percentage of TREA) 0.3996 EU 13 >>> of which permitted guarantees EU 14 Own funds and eligible liabilities (as a percentage of leverage exposure) 0,10340 EU 15 >>> of which permitted guarantees EU 16 CET (as a percentage of TREA) available after meeting the entity's 0,15540 EU 17 Institution-specific combined buffer requirement EU 18 Requirements EU 18 Requirement expressed as a percentage of the total risk exposure amount EU 19 >>> of which may be met with guarantees EU 20 Internal MREL expressed as percentage of the total exposure measure EU 21 >>> of which may be met with guarantees EU 21 >>> of which may be met with guarantees EU 21 >>> of which may be met with guarantees EU 21 >>> of which may be met with guarantees EU 21 >>> of which may be met with guarantees EU 21 >>> of which may be met with guarantees EU 21 >>> of which may be met with guarantees Memorandum items	EU 9b	Own funds and eligible liabilities items after adjustments	674.640.952,00		
EU 11 Total exposure measure 6.524.357.027,00 Ratio of own funds and eligible liabilities EU 12 Own funds and eligible liabilities (as a percentage of TREA) 0,39996 EU 13 >>> of which permitted guarantees EU 14 Own funds and eligible liabilities (as a percentage of leverage exposure) 0,10340 EU 15 >>> of which permitted guarantees EU 16 CET1 (as a percentage of TREA) available after meeting the entity's requirements EU 17 Institution-specific combined buffer requirement EU 18 Requirements EU 18 Requirement expressed as a percentage of the total risk exposure amount EU 19 >>> of which may be met with guarantees EU 20 Internal MREL expressed as percentage of the total exposure measure EU 21 >>> of which may be met with guarantees Memorandum items	Total ris	k exposure amount and total exposure measure			
Ratio of own funds and eligible liabilities EU 12 Own funds and eligible liabilities (as a percentage of TREA) 0,3996 EU 13 >>> of which permitted guarantees EU 14 Own funds and eligible liabilities (as a percentage of leverage exposure) 0,10340 EU 15 >>> of which permitted guarantees EU 16 CET1 (as a percentage of TREA) available after meeting the entity's requirements EU 17 Institution-specific combined buffer requirement EU 18 Requirements EU 18 Requirement expressed as a percentage of the total risk exposure amount EU 19 >>> of which may be met with guarantees EU 20 Internal MREL expressed as percentage of the total exposure measure EU 21 >>> of which may be met with guarantees Memorandum items	EU 10	Total risk exposure amount	1.686.784.731,00		
EU 12 Own funds and eligible liabilities (as a percentage of TREA) 0,39996 EU 13 >>> of which permitted guarantees EU 14 Own funds and eligible liabilities (as a percentage of leverage exposure) 0,10340 EU 15 >>> of which permitted guarantees EU 16 CET1 (as a percentage of TREA) available after meeting the entity's requirements EU 17 Institution-specific combined buffer requirement EU 18 Requirements EU 18 Requirement expressed as a percentage of the total risk exposure amount EU 19 >>> of which may be met with guarantees EU 20 Internal MREL expressed as percentage of the total exposure measure EU 21 >>> of which may be met with guarantees Memorandum items	EU 11	Total exposure measure	6.524.357.027,00		
EU 13 >>> of which permitted guarantees EU 14 Own funds and eligible liabilities (as a percentage of leverage exposure) EU 15 >>> of which permitted guarantees EU 16 CET1 (as a percentage of TREA) available after meeting the entity's nequirements EU 17 Institution-specific combined buffer requirement EU 18 Requirements EU 18 Requirement expressed as a percentage of the total risk exposure amount EU 19 >>> of which may be met with guarantees EU 20 Internal MREL expressed as percentage of the total exposure measure EU 21 >>> of which may be met with guarantees Memorandum items	Ratio of	own funds and eligible liabilities			
EU 14 Own funds and eligible liabilities (as a percentage of leverage exposure) EU 15 >>> of which permitted guarantees EU 16 CET1 (as a percentage of TREA) available after meeting the entity's requirements EU 17 Institution-specific combined buffer requirement EU 18 Requirements EU 18 Requirement expressed as a percentage of the total risk exposure amount EU 19 >>> of which may be met with guarantees EU 20 Internal MREL expressed as percentage of the total exposure measure EU 21 >>> of which may be met with guarantees Memorandum items	EU 12	Own funds and eligible liabilities (as a percentage of TREA)	0,39996		
EU 15 >>> of which permitted guarantees EU 16 CET1 (as a percentage of TREA) available after meeting the entity's 0,35549 EU 17 Institution-specific combined buffer requirement Requirements EU 18 Requirement expressed as a percentage of the total risk exposure amount EU 19 >>> of which may be met with guarantees EU 20 Internal MREL expressed as percentage of the total exposure measure EU 21 >>> of which may be met with guarantees EU 21 >>> of which may be met with guarantees EU 21 >>> of which may be met with guarantees	EU 13	>>> of which permitted guarantees			
EU 16 CET1 (as a percentage of TREA) available after meeting the entity's 0,35549 EU 17 Institution specific combined buffer requirement EU 18 Requirements EU 18 Requirement expressed as a percentage of the total risk exposure amount EU 19 >>> of which may be met with guorantees EU 20 Internal MREL expressed as a percentage of the total exposure measure EU 21 >>> of which may be met with guorantees EU 21 >>> of which may be met with guorantees Memorandum items	EU 14	Own funds and eligible liabilities (as a percentage of leverage exposure)	0,10340		
EU 17 Institution-specific combined buffer requirement Requirements EU 18 Requirement expressed as a percentage of the total risk exposure amount EU 19 >>> of which may be met with guarantees EU 20 Internal MREL expressed as percentage of the total exposure measure EU 21 >>> of which may be met with guarantees Memorandum items	EU 15	>>> of which permitted guarantees			
EU 18 Requirement expressed as a percentage of the total risk exposure amount EU 19 >>> of which may be met with guarantees EU 20 Internal MREL expressed as percentage of the total exposure measure EU 21 >>> of which may be met with guarantees Memorandum items	EU 16		0,35549		
EU 18 Requirement expressed as a percentage of the total risk exposure amount EU 19 >>> of which may be met with guarantees EU 20 Internal MREL expressed as percentage of the total exposure measure EU 21 >>> of which may be met with guarantees Memorandum items	EU 17	Institution-specific combined buffer requirement			
EU 19 >>> of which may be met with guarantees EU 20 Internal MREL expressed as percentage of the total exposure measure EU 21 >>> of which may be met with guarantees Memorandum items	Requirer	nents			
EU 20 Internal MREL expressed as percentage of the total exposure measure EU 21 >>> of which may be met with guarantees Memorandum items	EU 18	Requirement expressed as a percentage of the total risk exposure amount			
EU 21 >>> of which may be met with guarantees Memorandum items	EU 19	>>> of which may be met with guarantees			
Memorandum items	EU 20	Internal MREL expressed as percentage of the total exposure measure			



EU TLAC2a: Creditor ranking - Entity that is not a resolution entity

		insolvency ranking						
		1	1	2	2	3	3	Sum of 1 to n
		(most junior)	(most junior)					
		resolution entity	other	resolution entity	other	resolution entity	other	
1								
2	Description of insolvency rank (free text)	CET1		AT1		T2		
3	Liabilities and own funds including derivative liabilities	599.640.952,00		60.000.000,00		15.000.000,00		674.640.952,00
4	o/w excluded liabilities							
5	Liabilities and own funds less excluded liabilities	599.640.952,00		60.000.000,00		15.000.000,00		674.640.952,00
6	Subset of liabilities and own funds less excluded liabilities that are own funds and eligible liabilities for the purpose of [choose as a appropriate: internal TLAC/internal MREL]	599.640.952,00		60.000.000,00		15.000.000,00		674.640.952,00
7	o/w residual maturity ≥1 year < 2 years							
8	o/w residual maturity ≥ 2 year < 5 years					15.000.000,00		15.000.000,00
9	o/w residual maturity ≥ 5 years < 10 years							
10	o/w residual maturity ≥ 10 years, but excluding perpetual securities							
11	o/w perpetual securities	599.640.952,00		60.000.000,00				659.640.952,00



EU TLAC2b: Creditor ranking - Entity that is not a resolution entity

		insolvency ranking					Sum of 1	
		1	1	2	2	3	3	
		(most junior)	(most junior)					
		resolution entity	other	resolution entity	other	resolution entity	other	
1	Empty set in the EU							
2	Description of insolvency rank (free text)	CET1		AT1		T2		
3	Empty set in the EU							
4	Empty set in the EU							
5	Empty set in the EU							
6	Own funds and eligible liabilities for the purpose of internal MREL	599.640.952,00		60.000.000,00		15.000.000,00		674.640.952,00
7	o/w residual maturity ≥1 year < 2 years							
8	o/w residual maturity ≥ 2 year < 5 years					15.000.000,00		15.000.000,00
9	o/w residual maturity ≥ 5 years < 10 years							
10	o/w residual maturity ≥ 10 years, but excluding perpetual securities							
11	o/w perpetual securities	599.640.952,00		60.000.000,00				659.640.952,00