BANK OF ENGLAND
PRUDENTIAL REGULATION AUTHORITY

ALM and Liquidity Risk Historical Data Request for [Firm] as of 31/12/2014

Firm name:	[Firm]	**FRN:**	
Risk Type:	ALM and Liquidity Risk	**Reporting date:**	31 December 2014
PRA analysis period:		**Reporting Currency:**	

	Name	Tel Number ☎	E-mail ✉
Firm primary contact			
Firm secondary contact			
PRA primary contact			
PRA secondary contact			

For Future Use

Submission ID:	1	**Previous ID:**	
Submission content type:	Historical	**Version No:**	1.3
Submission period type:	As Requested		

ALM and Liquidity Risk Historical Data Request for [Firm] as of 31/12/2014

Topic	Filename	Comment
ICAAP		
ALCO		
GALCO		
Summary of changes to IRRBB.		
Behaviouralisation Assumptions		
Capital Planning		
Transfer Pricing		
Risk Limits		
Margin and WAL Assumptions		

ALM and Liquidity Risk Historical Data Request for [Firm] as of 31/12/2014

Context	Rule ID	Comment

ALM and Liquidity Risk Historical Data Request for [Firm] as of 31/12/2014

Consolidated Entity	Reporting Currency	Balance Sheet Currency	Balance Sheet Header	Balance Sheet Item	Reference Rate Type	Reference Rate	Balance Sheet Line	Interest Rate Sensitivity	Repricing Period	Behavioralised Maturity
[Consolidated Entity]	[Reporting Currency]	[Balance Sheet Currency]	Available for sale financial assets	Administered Rate	Administered Rate		Equity Instruments & Debt securities			
			Available for sale financial assets	Administered Rate	Administered Rate		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Available for sale financial assets	Administered Rate	Administered Rate		Loans&Advances: Household: Credit Card debt			
			Available for sale financial assets	Administered Rate	Administered Rate		Loans&Advances: Household: Mortgage Loans			
			Available for sale financial assets	Administered Rate	Administered Rate		Loans&Advances: Household: Other assets			
			Available for sale financial assets	Administered Rate	Administered Rate		Loans&Advances: Other Non Financial corporations			
			Available for sale financial assets	Administered Rate	Administered Rate		Loans&Advances: Small and Medium sized Enterprises			
			Available for sale financial assets	Central Bank Rate Linked	Central Bank Rate Linked		Equity Instruments & Debt securities			
			Available for sale financial assets	Central Bank Rate Linked	Central Bank Rate Linked		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Available for sale financial assets	Central Bank Rate Linked	Central Bank Rate Linked		Loans&Advances: Household: Credit Card debt			
			Available for sale financial assets	Central Bank Rate Linked	Central Bank Rate Linked		Loans&Advances: Household: Mortgage Loans			
			Available for sale financial assets	Central Bank Rate Linked	Central Bank Rate Linked		Loans&Advances: Household: Other assets			
			Available for sale financial assets	Central Bank Rate Linked	Central Bank Rate Linked		Loans&Advances: Other Non Financial corporations			
			Available for sale financial assets	Central Bank Rate Linked	Central Bank Rate Linked		Loans&Advances: Small and Medium sized Enterprises			
			Available for sale financial assets	Fixed Rate	Fixed Rate		Equity Instruments & Debt securities			
			Available for sale financial assets	Fixed Rate	Fixed Rate		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Available for sale financial assets	Fixed Rate	Fixed Rate		Loans&Advances: Household: Credit Card debt			
			Available for sale financial assets	Fixed Rate	Fixed Rate		Loans&Advances: Household: Mortgage Loans			
			Available for sale financial assets	Fixed Rate	Fixed Rate		Loans&Advances: Household: Other assets			
			Available for sale financial assets	Fixed Rate	Fixed Rate		Loans&Advances: Other Non Financial corporations			
			Available for sale financial assets	Fixed Rate	Fixed Rate		Loans&Advances: Small and Medium sized Enterprises			
			Available for sale financial assets	Stock/Leverage Rate	Stock/Leverage Rate		Equity Instruments & Debt securities			
			Available for sale financial assets	Stock/Leverage Rate	Stock/Leverage Rate		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Available for sale financial assets	Stock/Leverage Rate	Stock/Leverage Rate		Loans&Advances: Household: Credit Card debt			
			Available for sale financial assets	Stock/Leverage Rate	Stock/Leverage Rate		Loans&Advances: Household: Mortgage Loans			
			Available for sale financial assets	Stock/Leverage Rate	Stock/Leverage Rate		Loans&Advances: Household: Other assets			
			Available for sale financial assets	Stock/Leverage Rate	Stock/Leverage Rate		Loans&Advances: Other Non Financial corporations			
			Available for sale financial assets	Stock/Leverage Rate	Stock/Leverage Rate		Loans&Advances: Small and Medium sized Enterprises			
			Available for sale financial assets	Not Interest Bearing	Not Interest Bearing		Equity Instruments & Debt securities			
			Available for sale financial assets	Not Interest Bearing	Not Interest Bearing		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Available for sale financial assets	Not Interest Bearing	Not Interest Bearing		Loans&Advances: Household: Credit Card debt			
			Available for sale financial assets	Not Interest Bearing	Not Interest Bearing		Loans&Advances: Household: Mortgage Loans			
			Available for sale financial assets	Not Interest Bearing	Not Interest Bearing		Loans&Advances: Household: Other assets			
			Available for sale financial assets	Not Interest Bearing	Not Interest Bearing		Loans&Advances: Other Non Financial corporations			
			Available for sale financial assets	Not Interest Bearing	Not Interest Bearing		Loans&Advances: Small and Medium sized Enterprises			
			Available for sale financial assets	Other	Other		Equity Instruments & Debt securities			
			Available for sale financial assets	Other	Other		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Available for sale financial assets	Other	Other		Loans&Advances: Household: Credit Card debt			
			Available for sale financial assets	Other	Other		Loans&Advances: Household: Mortgage Loans			
			Available for sale financial assets	Other	Other		Loans&Advances: Household: Other assets			
			Available for sale financial assets	Other	Other		Loans&Advances: Other Non Financial corporations			
			Available for sale financial assets	Other	Other		Loans&Advances: Small and Medium sized Enterprises			
			Available for sale financial assets	Overnight Index Rate Linked	Overnight Index Rate Linked		Equity Instruments & Debt securities			
			Available for sale financial assets	Overnight Index Rate Linked	Overnight Index Rate Linked		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Available for sale financial assets	Overnight Index Rate Linked	Overnight Index Rate Linked		Loans&Advances: Household: Credit Card debt			
			Available for sale financial assets	Overnight Index Rate Linked	Overnight Index Rate Linked		Loans&Advances: Household: Mortgage Loans			
			Available for sale financial assets	Overnight Index Rate Linked	Overnight Index Rate Linked		Loans&Advances: Household: Other assets			
			Available for sale financial assets	Overnight Index Rate Linked	Overnight Index Rate Linked		Loans&Advances: Other Non Financial corporations			
			Available for sale financial assets	Overnight Index Rate Linked	Overnight Index Rate Linked		Loans&Advances: Small and Medium sized Enterprises			
			Available for sale financial assets	Variable/Floating Rate	1 Mnth Libor		Equity Instruments & Debt securities			
			Available for sale financial assets	Variable/Floating Rate	1 Mnth Libor		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Available for sale financial assets	Variable/Floating Rate	1 Mnth Libor		Loans&Advances: Household: Credit Card debt			
			Available for sale financial assets	Variable/Floating Rate	1 Mnth Libor		Loans&Advances: Household: Mortgage Loans			
			Available for sale financial assets	Variable/Floating Rate	1 Mnth Libor		Loans&Advances: Household: Other assets			
			Available for sale financial assets	Variable/Floating Rate	1 Mnth Libor		Loans&Advances: Other Non Financial corporations			
			Available for sale financial assets	Variable/Floating Rate	1 Mnth Libor		Loans&Advances: Small and Medium sized Enterprises			
			Available for sale financial assets	Variable/Floating Rate	3M Libor		Equity Instruments & Debt securities			
			Available for sale financial assets	Variable/Floating Rate	3M Libor		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Available for sale financial assets	Variable/Floating Rate	3M Libor		Loans&Advances: Household: Credit Card debt			
			Available for sale financial assets	Variable/Floating Rate	3M Libor		Loans&Advances: Household: Mortgage Loans			
			Available for sale financial assets	Variable/Floating Rate	3M Libor		Loans&Advances: Household: Other assets			
			Available for sale financial assets	Variable/Floating Rate	3M Libor		Loans&Advances: Other Non Financial corporations			
			Available for sale financial assets	Variable/Floating Rate	3M Libor		Loans&Advances: Small and Medium sized Enterprises			
			Available for sale financial assets	Variable/Floating Rate	6M Libor		Equity Instruments & Debt securities			
			Available for sale financial assets	Variable/Floating Rate	6M Libor		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Available for sale financial assets	Variable/Floating Rate	6M Libor		Loans&Advances: Household: Credit Card debt			
			Available for sale financial assets	Variable/Floating Rate	6M Libor		Loans&Advances: Household: Mortgage Loans			
			Available for sale financial assets	Variable/Floating Rate	6M Libor		Loans&Advances: Household: Other assets			
			Available for sale financial assets	Variable/Floating Rate	6M Libor		Loans&Advances: Other Non Financial corporations			
			Available for sale financial assets	Variable/Floating Rate	6M Libor		Loans&Advances: Small and Medium sized Enterprises			
			Available for sale financial assets	Variable/Floating Rate	Other		Equity Instruments & Debt securities			
			Available for sale financial assets	Variable/Floating Rate	Other		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Available for sale financial assets	Variable/Floating Rate	Other		Loans&Advances: Household: Credit Card debt			
			Available for sale financial assets	Variable/Floating Rate	Other		Loans&Advances: Household: Mortgage Loans			
			Available for sale financial assets	Variable/Floating Rate	Other		Loans&Advances: Household: Other assets			
			Available for sale financial assets	Variable/Floating Rate	Other		Loans&Advances: Other Non Financial corporations			
			Available for sale financial assets	Variable/Floating Rate	Other		Loans&Advances: Small and Medium sized Enterprises			
			Cash and cash balances at central banks	Central Bank Rate Linked	Central Bank Rate Linked					
			Derivative Hedging Accounting	Administered Rate	Administered Rate					
			Derivative Hedging Accounting	Not Interest Bearing	Not Interest Bearing					
			Derivative notional Pay	Administered Rate	Administered Rate					
			Derivative notional Pay	Fixed Rate	Fixed Rate					
			Derivative notional Pay	Stock/Leverage Rate	Stock/Leverage Rate					
			Derivative notional Pay	Other	Other					
			Derivative notional Pay	Overnight Index Rate Linked	Overnight Index Rate Linked					
			Derivative notional Pay	Variable/Floating Rate	1 Mnth Libor					
			Derivative notional Pay	Variable/Floating Rate	3M Libor					
			Derivative notional Pay	Variable/Floating Rate	6M Libor					
			Derivative notional Pay	Variable/Floating Rate	Other					
			Derivative notional Receive	Central Bank Rate Linked	Central Bank Rate Linked					
			Derivative notional Receive	Fixed Rate	Fixed Rate					
			Derivative notional Receive	Stock/Leverage Rate	Stock/Leverage Rate					
			Derivative notional Receive	Other	Other					
			Derivative notional Receive	Overnight Index Rate Linked	Overnight Index Rate Linked					
			Derivative notional Receive	Variable/Floating Rate	1 Mnth Libor					
			Derivative notional Receive	Variable/Floating Rate	3M Libor					
			Derivative notional Receive	Variable/Floating Rate	6M Libor					
			Derivative notional Receive	Variable/Floating Rate	Other					
			Fair value change of the hedged item in portfolio hedge of interest rate risk assets	Not Interest Bearing	Other					
			Fair value change of the hedged item in portfolio hedge of interest rate risk liabilities	Not Interest Bearing	Other					
			Financial assets designated at fair value through profit or loss	Administered Rate	Administered Rate		Equity Instruments & Debt securities			
			Financial assets designated at fair value through profit or loss	Administered Rate	Administered Rate		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Financial assets designated at fair value through profit or loss	Administered Rate	Administered Rate		Loans&Advances: Household: Credit Card debt			
			Financial assets designated at fair value through profit or loss	Administered Rate	Administered Rate		Loans&Advances: Household: Mortgage Loans			
			Financial assets designated at fair value through profit or loss	Administered Rate	Administered Rate		Loans&Advances: Household: Other assets			
			Financial assets designated at fair value through profit or loss	Administered Rate	Administered Rate		Loans&Advances: Other Non Financial corporations			
			Financial assets designated at fair value through profit or loss	Administered Rate	Administered Rate		Loans&Advances: Small and Medium sized Enterprises			
			Financial assets designated at fair value through profit or loss	Central Bank Rate Linked	Central Bank Rate Linked		Equity Instruments & Debt securities			
			Financial assets designated at fair value through profit or loss	Central Bank Rate Linked	Central Bank Rate Linked		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Financial assets designated at fair value through profit or loss	Central Bank Rate Linked	Central Bank Rate Linked		Loans&Advances: Household: Credit Card debt			
			Financial assets designated at fair value through profit or loss	Central Bank Rate Linked	Central Bank Rate Linked		Loans&Advances: Household: Mortgage Loans			
			Financial assets designated at fair value through profit or loss	Central Bank Rate Linked	Central Bank Rate Linked		Loans&Advances: Other Non Financial corporations			
			Financial assets designated at fair value through profit or loss	Central Bank Rate Linked	Central Bank Rate Linked		Loans&Advances: Small and Medium sized Enterprises			
			Financial assets designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Equity Instruments & Debt securities			
			Financial assets designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Financial assets designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Loans&Advances: Household: Credit Card debt			
			Financial assets designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Loans&Advances: Household: Mortgage Loans			
			Financial assets designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Loans&Advances: Household: Other assets			
			Financial assets designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Loans&Advances: Other Non Financial corporations			
			Financial assets designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Loans&Advances: Small and Medium sized Enterprises			
			Financial assets designated at fair value through profit or loss	Stock/Leverage Rate	Stock/Leverage Rate		Equity Instruments & Debt securities			
			Financial assets designated at fair value through profit or loss	Stock/Leverage Rate	Stock/Leverage Rate		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Financial assets designated at fair value through profit or loss	Stock/Leverage Rate	Stock/Leverage Rate		Loans&Advances: Household: Credit Card debt			
			Financial assets designated at fair value through profit or loss	Stock/Leverage Rate	Stock/Leverage Rate		Loans&Advances: Household: Mortgage Loans			
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			Financial assets designated at fair value through profit or loss	Stock/Leverage Rate	Stock/Leverage Rate		Loans&Advances: Small and Medium sized Enterprises			
			Financial assets designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Equity Instruments & Debt securities			
			Financial assets designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Financial assets designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Loans&Advances: Household: Credit Card debt			
			Financial assets designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Loans&Advances: Household: Mortgage Loans			
			Financial assets designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Loans&Advances: Household: Other assets			
			Financial assets designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Loans&Advances: Other Non Financial corporations			
			Financial assets designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Loans&Advances: Small and Medium sized Enterprises			
			Financial assets designated at fair value through profit or loss	Other	Other		Equity Instruments & Debt securities			
			Financial assets designated at fair value through profit or loss	Other	Other		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Financial assets designated at fair value through profit or loss	Other	Other		Loans&Advances: Household: Credit Card debt			
			Financial assets designated at fair value through profit or loss	Other	Other		Loans&Advances: Household: Mortgage Loans			
			Financial assets designated at fair value through profit or loss	Other	Other		Loans&Advances: Household: Other assets			
			Financial assets designated at fair value through profit or loss	Other	Other		Loans&Advances: Other Non Financial corporations			
			Financial assets designated at fair value through profit or loss	Other	Other		Loans&Advances: Small and Medium sized Enterprises			
			Financial assets designated at fair value through profit or loss	Overnight Index Rate Linked	Overnight Index Rate Linked		Equity Instruments & Debt securities			
			Financial assets designated at fair value through profit or loss	Overnight Index Rate Linked	Overnight Index Rate Linked		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Financial assets designated at fair value through profit or loss	Overnight Index Rate Linked	Overnight Index Rate Linked		Loans&Advances: Household: Credit Card debt			
			Financial assets designated at fair value through profit or loss	Overnight Index Rate Linked	Overnight Index Rate Linked		Loans&Advances: Household: Mortgage Loans			
			Financial assets designated at fair value through profit or loss	Overnight Index Rate Linked	Overnight Index Rate Linked		Loans&Advances: Other Non Financial corporations			
			Financial assets designated at fair value through profit or loss	Overnight Index Rate Linked	Overnight Index Rate Linked		Loans&Advances: Small and Medium sized Enterprises			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	1 Mnth Libor		Equity Instruments & Debt securities			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	1 Mnth Libor		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	1 Mnth Libor		Loans&Advances: Household: Credit Card debt			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	1 Mnth Libor		Loans&Advances: Household: Mortgage Loans			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	1 Mnth Libor		Loans&Advances: Other Non Financial corporations			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	1 Mnth Libor		Loans&Advances: Small and Medium sized Enterprises			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	3M Libor		Equity Instruments & Debt securities			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	3M Libor		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	3M Libor		Loans&Advances: Household: Credit Card debt			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	3M Libor		Loans&Advances: Household: Mortgage Loans			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	3M Libor		Loans&Advances: Household: Other assets			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	3M Libor		Loans&Advances: Other Non Financial corporations			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	3M Libor		Loans&Advances: Small and Medium sized Enterprises			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	6M Libor		Equity Instruments & Debt securities			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	6M Libor		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	6M Libor		Loans&Advances: Household: Credit Card debt			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	6M Libor		Loans&Advances: Household: Mortgage Loans			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	6M Libor		Loans&Advances: Household: Other assets			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	6M Libor		Loans&Advances: Other Non Financial corporations			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	6M Libor		Loans&Advances: Small and Medium sized Enterprises			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	Other		Equity Instruments & Debt securities			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	Other		Loans&Advances: Credit institutions, other financial corporations, general governments and central banks			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	Other		Loans&Advances: Household: Credit Card debt			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	Other		Loans&Advances: Household: Mortgage Loans			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	Other		Loans&Advances: Household: Other assets			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	Other		Loans&Advances: Other Non Financial corporations			
			Financial assets designated at fair value through profit or loss	Variable/Floating Rate	Other		Loans&Advances: Small and Medium sized Enterprises			
			Financial liabilities designated at fair value through profit or loss	Administered Rate	Administered Rate		Debt securities Issued			
			Financial liabilities designated at fair value through profit or loss	Administered Rate	Administered Rate		Deposits: Credit institutions, other financial corporations, general governments and central banks			
			Financial liabilities designated at fair value through profit or loss	Administered Rate	Administered Rate		Deposits: Household: Current accounts			
			Financial liabilities designated at fair value through profit or loss	Administered Rate	Administered Rate		Deposits: Household: Deposits with agreed maturity			
			Financial liabilities designated at fair value through profit or loss	Administered Rate	Administered Rate		Deposits: Household: Overnight deposits/Deposits redeemable at notice	High rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Administered Rate	Administered Rate		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Low rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Administered Rate	Administered Rate		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Med rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Administered Rate	Administered Rate		Deposits: Other Non Financial corporations			
			Financial liabilities designated at fair value through profit or loss	Administered Rate	Administered Rate		Deposits: Small and Medium sized Enterprises			
			Financial liabilities designated at fair value through profit or loss	Central Bank Rate Linked	Central Bank Rate Linked		Debt securities Issued			
			Financial liabilities designated at fair value through profit or loss	Central Bank Rate Linked	Central Bank Rate Linked		Deposits: Credit institutions, other financial corporations, general governments and central banks			
			Financial liabilities designated at fair value through profit or loss	Central Bank Rate Linked	Central Bank Rate Linked		Deposits: Household: Current accounts			
			Financial liabilities designated at fair value through profit or loss	Central Bank Rate Linked	Central Bank Rate Linked		Deposits: Household: Deposits with agreed maturity			
			Financial liabilities designated at fair value through profit or loss	Central Bank Rate Linked	Central Bank Rate Linked		Deposits: Household: Overnight deposits/Deposits redeemable at notice	High rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Central Bank Rate Linked	Central Bank Rate Linked		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Low rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Central Bank Rate Linked	Central Bank Rate Linked		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Med rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Central Bank Rate Linked	Central Bank Rate Linked		Deposits: Other Non Financial corporations			
			Financial liabilities designated at fair value through profit or loss	Central Bank Rate Linked	Central Bank Rate Linked		Deposits: Small and Medium sized Enterprises			
			Financial liabilities designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Debt securities Issued			
			Financial liabilities designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Deposits: Credit institutions, other financial corporations, general governments and central banks			
			Financial liabilities designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Deposits: Household: Current accounts			
			Financial liabilities designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Deposits: Household: Deposits with agreed maturity			
			Financial liabilities designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Deposits: Household: Overnight deposits/Deposits redeemable at notice	High rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Low rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Med rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Deposits: Other Non Financial corporations			
			Financial liabilities designated at fair value through profit or loss	Fixed Rate	Fixed Rate		Deposits: Small and Medium sized Enterprises			
			Financial liabilities designated at fair value through profit or loss	Stock/Leverage Rate	Stock/Leverage Rate		Debt securities Issued			
			Financial liabilities designated at fair value through profit or loss	Stock/Leverage Rate	Stock/Leverage Rate		Deposits: Credit institutions, other financial corporations, general governments and central banks			
			Financial liabilities designated at fair value through profit or loss	Stock/Leverage Rate	Stock/Leverage Rate		Deposits: Household: Current accounts			
			Financial liabilities designated at fair value through profit or loss	Stock/Leverage Rate	Stock/Leverage Rate		Deposits: Household: Deposits with agreed maturity			
			Financial liabilities designated at fair value through profit or loss	Stock/Leverage Rate	Stock/Leverage Rate		Deposits: Household: Overnight deposits/Deposits redeemable at notice	High rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Stock/Leverage Rate	Stock/Leverage Rate		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Low rate sensitive		
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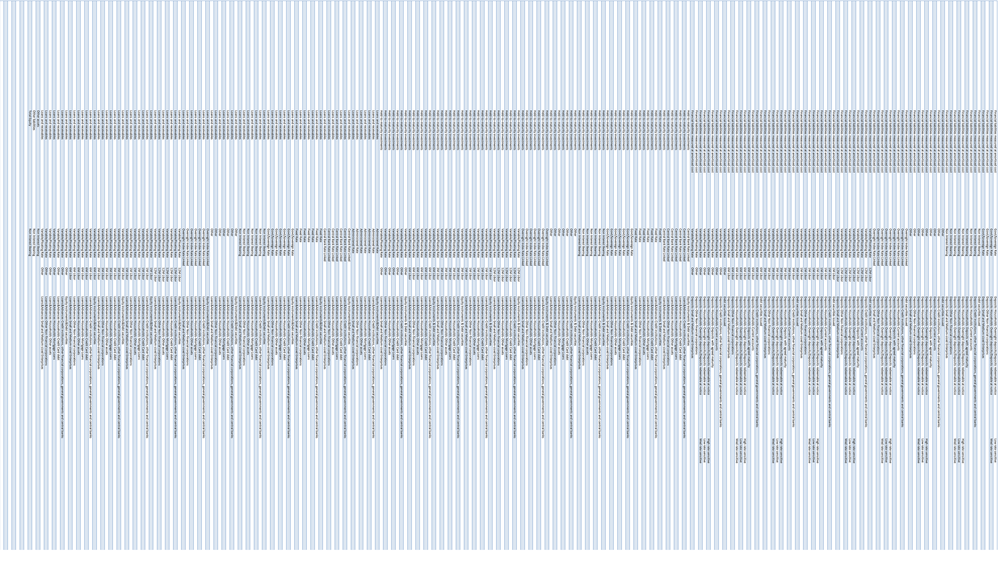
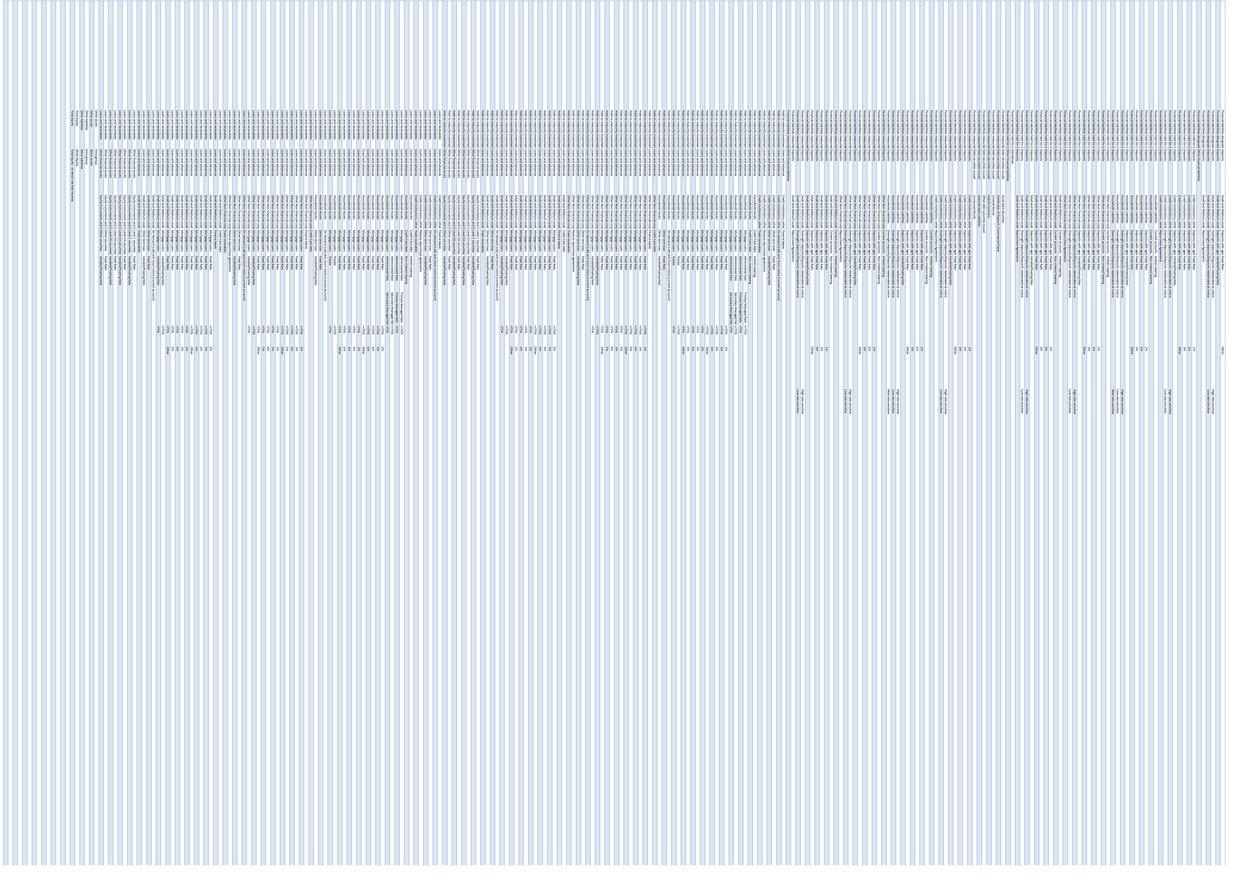
			Financial liabilities designated at fair value through profit or loss	Stock/Leverage Rate	Stock/Leverage Rate		Deposits: Other Non Financial corporations			
			Financial liabilities designated at fair value through profit or loss	Stock/Leverage Rate	Stock/Leverage Rate		Deposits: Small and Medium sized Enterprises			
			Financial liabilities designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Debt securities Issued			
			Financial liabilities designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Deposits: Credit institutions, other financial corporations, general governments and central banks			
			Financial liabilities designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Deposits: Household: Current accounts			
			Financial liabilities designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Deposits: Household: Deposits with agreed maturity			
			Financial liabilities designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Deposits: Household: Overnight deposits/Deposits redeemable at notice	High rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Low rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Med rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Deposits: Other Non Financial corporations			
			Financial liabilities designated at fair value through profit or loss	Not Interest Bearing	Not Interest Bearing		Deposits: Small and Medium sized Enterprises			
			Financial liabilities designated at fair value through profit or loss	Other	Other		Debt securities Issued			
			Financial liabilities designated at fair value through profit or loss	Other	Other		Deposits: Credit institutions, other financial corporations, general governments and central banks			
			Financial liabilities designated at fair value through profit or loss	Other	Other		Deposits: Household: Current accounts			
			Financial liabilities designated at fair value through profit or loss	Other	Other		Deposits: Household: Deposits with agreed maturity			
			Financial liabilities designated at fair value through profit or loss	Other	Other		Deposits: Household: Overnight deposits/Deposits redeemable at notice	High rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Other	Other		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Low rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Other	Other		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Med rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Other	Other		Deposits: Other Non Financial corporations			
			Financial liabilities designated at fair value through profit or loss	Other	Other		Deposits: Small and Medium sized Enterprises			
			Financial liabilities designated at fair value through profit or loss	Overnight Index Rate Linked	Overnight Index Rate Linked		Debt securities Issued			
			Financial liabilities designated at fair value through profit or loss	Overnight Index Rate Linked	Overnight Index Rate Linked		Deposits: Credit institutions, other financial corporations, general governments and central banks			
			Financial liabilities designated at fair value through profit or loss	Overnight Index Rate Linked	Overnight Index Rate Linked		Deposits: Household: Current accounts			
			Financial liabilities designated at fair value through profit or loss	Overnight Index Rate Linked	Overnight Index Rate Linked		Deposits: Household: Deposits with agreed maturity			
			Financial liabilities designated at fair value through profit or loss	Overnight Index Rate Linked	Overnight Index Rate Linked		Deposits: Household: Overnight deposits/Deposits redeemable at notice	High rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Overnight Index Rate Linked	Overnight Index Rate Linked		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Low rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Overnight Index Rate Linked	Overnight Index Rate Linked		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Med rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Overnight Index Rate Linked	Overnight Index Rate Linked		Deposits: Other Non Financial corporations			
			Financial liabilities designated at fair value through profit or loss	Overnight Index Rate Linked	Overnight Index Rate Linked		Deposits: Small and Medium sized Enterprises			
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	1 Mnth Libor		Debt securities Issued			
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	1 Mnth Libor		Deposits: Credit institutions, other financial corporations, general governments and central banks			
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	1 Mnth Libor		Deposits: Household: Current accounts			
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	1 Mnth Libor		Deposits: Household: Deposits with agreed maturity			
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	1 Mnth Libor		Deposits: Household: Overnight deposits/Deposits redeemable at notice	High rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	1 Mnth Libor		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Low rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	1 Mnth Libor		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Med rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	1 Mnth Libor		Deposits: Other Non Financial corporations			
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	1 Mnth Libor		Deposits: Small and Medium sized Enterprises			
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	3M Libor		Debt securities Issued			
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	3M Libor		Deposits: Credit institutions, other financial corporations, general governments and central banks			
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	3M Libor		Deposits: Household: Current accounts			
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	3M Libor		Deposits: Household: Deposits with agreed maturity			
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	3M Libor		Deposits: Household: Overnight deposits/Deposits redeemable at notice	High rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	3M Libor		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Low rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	3M Libor		Deposits: Household: Overnight deposits/Deposits redeemable at notice	Med rate sensitive		
			Financial liabilities designated at fair value through profit or loss	Variable/Floating Rate	3M Libor	



ALM and Liquidity Risk Historical Data Request for [Firm] as of 31/12/2014

Counterparty Entity	Reporting Countries	Balance Sheet Country	Balance Sheet Sector	Asset / Liabilities Name	Asset / Liabilities Type	Product Type	Reference Rate / Fee	Reference Rate	Fix Term	Interest Rate Reset Period	Interest Rate Sensitivity	Accounting Treatment	Customer Margin	Effective Average Life (in Yrs)	Contract Rate	Economic Value	Shock -1 (-100 bp)	Shock -2 (-200 bp)	Shock -3 (-300 bp)	Shock -4 (-400 bp)	Shock -5 (-500 bp)	Economic Value of Equity	Shock -1 (-100 bp)	Shock -2 (-200 bp)	Shock -3 (-300 bp)	Shock -4 (-400 bp)	Shock -5 (-500 bp)
[Counterparty Entity]	[Reporting Countries]	[Balance Sheet Country]	[Balance Sheet Sector]	[Asset / Liabilities Name]	[Asset / Liabilities Type]	[Product Type]	[Reference Rate / Fee]	[Reference Rate]	[Fix Term]	[Interest Rate Reset Period]	[Interest Rate Sensitivity]	[Accounting Treatment]	[Customer Margin]	[Effective Average Life (in Yrs)]	[Contract Rate]	[Economic Value]	[Shock -1 (-100 bp)]	[Shock -2 (-200 bp)]	[Shock -3 (-300 bp)]	[Shock -4 (-400 bp)]	[Shock -5 (-500 bp)]	[Economic Value of Equity]	[Shock -1 (-100 bp)]	[Shock -2 (-200 bp)]	[Shock -3 (-300 bp)]	[Shock -4 (-400 bp)]	[Shock -5 (-500 bp)]
xxxx	xxx		Available for sale Financial assets	Loans and advances	Credit institutions, other	Finance leases																					
			Available for sale Financial assets	Loans and advances	Credit institutions, other	On demand (call) and short notice (current account)																					
			Available for sale Financial assets	Loans and advances	Credit institutions, other	Other term loan	Fixed Rate																				
			Available for sale Financial assets	Loans and advances	Credit institutions, other	Other term loan	Variable/Floating Rate																				
			Available for sale Financial assets	Loans and advances	Credit institutions, other	Reverse repurchase agreements																					
			Available for sale Financial assets	Loans and advances	Credit institutions, other	Trade receivables																					
			Available for sale Financial assets	Loans and advances	Household Assets	Credit Card debt	Interest bearing																				
			Available for sale Financial assets	Loans and advances	Household Assets	Credit Card debt	Non-interest bearing																				
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Administrated Rates	Primary Managed Rate	<=15%																		
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Administrated Rates	Primary Managed Rate	>15%																		
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Administrated Rates	Secondary Managed Rat	<=15%																		
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Administrated Rates	Secondary Managed Rat	>15%																		
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		<=5%	2Y																	
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	3Y																	
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		<=5%	4Y																	
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	5Y																	
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		<=5%	Other																	
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	1Y																	
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	2Y																	
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	3Y																	
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	4Y																	
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	5Y																	
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	Other																	
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Tractor		<=5%																		
			Available for sale Financial assets	Loans and advances	Household Assets	Mortgage Loans	Tractor		>5%																		
			Available for sale Financial assets	Loans and advances	Household Assets	On demand (call) and short notice (current account)																					
			Available for sale Financial assets	Loans and advances	Household Assets	Other term loan	Fixed Rate																				
			Available for sale Financial assets	Loans and advances	Household Assets	Other term loan	Variable/Floating Rate																				
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Credit Card debt																					
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		<=5%	2Y																	
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	3Y																	
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		<=5%	4Y																	
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	5Y																	
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		<=5%	Other																	
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	1Y																	
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	2Y																	
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	3Y																	
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	4Y																	
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	5Y																	
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	Other																	
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Mortgage Loans	Tractor		<=5%																		
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Mortgage Loans	Tractor		>5%																		
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	On demand (call) and short notice (current account)																					
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Other term loan	Fixed Rate																				
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Other term loan	Variable/Floating Rate																				
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Reverse repurchase agreements																					
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Trade receivables																					
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Credit Card debt																					
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Finance leases																					
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		<=5%	2Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	3Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		<=5%	4Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	5Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		<=5%	Other																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	1Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	2Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	3Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	4Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	5Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	Other																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Variable/Floating Rate		<=5%																		
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Variable/Floating Rate		>5%																		
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	On demand (call) and short notice (current account)																					
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Other term loan	Fixed Rate																				
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Other term loan	Variable/Floating Rate																				
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Reverse repurchase agreements																					
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Trade receivables																					
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Credit Card debt																					
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Finance leases																					
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		<=5%	2Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	3Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		<=5%	4Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	5Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	Other																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	1Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	2Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	3Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	4Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	5Y																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	Other																	
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Variable/Floating Rate		<=5%																		
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Mortgage Loans	Variable/Floating Rate		>5%																		
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	On demand (call) and short notice (current account)																					
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Other term loan	Fixed Rate																				
			Available for sale Financial assets	Loans and advances	Small and Medium-sized	Other term loan	Variable/Floating Rate																				
			Available for sale Financial assets	Loans and advances	Other Non-financial corp	Trade receivables																					
			Available for sale Financial assets	Equity instruments and	Level 1 securities	Fixed Rate																					
			Available for sale Financial assets	Equity instruments and	Level 1 securities	Variable/Floating Rate																					
			Available for sale Financial assets	Equity instruments and	Level 2A securities	Fixed Rate																					
			Available for sale Financial assets	Equity instruments and	Level 2A securities	Variable/Floating Rate																					
			Available for sale Financial assets	Equity instruments and	Level 2B securities	Fixed Rate																					
			Available for sale Financial assets	Equity instruments and	Level 2B securities	Variable/Floating Rate																					
			Available for sale Financial assets	Equity instruments and	Other securities	Fixed Rate																					
			Available for sale Financial assets	Equity instruments and	Other securities	Variable/Floating Rate																					
			Cash and cash balances at a Central Bank and Deposits with Central Banks																								
			Derivative assets Hedge accounting																								
			Derivative assets Trading																								
			Derivative notionals Pay	Derivative notionals	Cash flow hedges	Fixed																					
			Derivative notionals Pay	Derivative notionals	Cash flow hedges	Floating																					
			Derivative notionals Pay	Derivative notionals	Fair value hedges	Fixed																					
			Derivative notionals Pay	Derivative notionals	Fair value hedges	Floating																					
			Derivative notionals Pay	Derivative notionals	Hedging of net investm	Fixed																					
			Derivative notionals Pay	Derivative notionals	Hedging of net investm	Floating																					
			Derivative notionals Pay	Derivative notionals	Portfolio cash flow hedge	Fixed																					
			Derivative notionals Pay	Derivative notionals	Portfolio cash flow hedge	Floating																					
			Derivative notionals Pay	Derivative notionals	Portfolio fair value hedge	Fixed																					
			Derivative notionals Pay	Derivative notionals	Portfolio fair value hedge	Floating																					
			Derivative notionals Receive	Derivative notionals	Cash flow hedges	Fixed																					
			Derivative notionals Receive	Derivative notionals	Cash flow hedges	Floating																					
			Derivative notionals Receive	Derivative notionals	Fair value hedges	Fixed																					
			Derivative notionals Receive	Derivative notionals	Fair value hedges	Floating																					
			Derivative notionals Receive	Derivative notionals	Hedging of net investm	Fixed																					
			Derivative notionals Receive	Derivative notionals	Hedging of net investm	Floating																					
			Derivative notionals Receive	Derivative notionals	Portfolio cash flow hedge	Fixed																					
			Derivative notionals Receive	Derivative notionals	Portfolio cash flow hedge	Floating																					
			Derivative notionals Receive	Derivative notionals	Portfolio fair value hedge	Fixed																					
			Derivative notionals Receive	Derivative notionals	Portfolio fair value hedge	Floating																					
			Fair value changes of the hedged items in portfolio hedge of interest rate risk assets																								
			Fair value changes of the hedged items in portfolio hedge of interest rate risk liabilities																								
			Financial assets designate Loans and advances	Credit institutions, other	Finance leases																						
			Financial assets designate Loans and advances	Credit institutions, other	On demand (call) and short notice (current account)																						
			Financial assets designate Loans and advances	Credit institutions, other	Other term loan	Fixed Rate																					
			Financial assets designate Loans and advances	Credit institutions, other	Other term loan	Variable/Floating Rate																					
			Financial assets designate Loans and advances	Credit institutions, other	Reverse repurchase agreements																						
			Financial assets designate Loans and advances	Credit institutions, other	Trade receivables																						
			Financial assets designate Loans and advances	Household Assets	Credit Card debt	Interest bearing																					
			Financial assets designate Loans and advances	Household Assets	Credit Card debt	Non-interest bearing																					
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Administrated Rates	Primary Managed Rate	<=15%																			
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Administrated Rates	Primary Managed Rate	>15%																			
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Administrated Rates	Secondary Managed Rat	<=15%																			
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Administrated Rates	Secondary Managed Rat	>15%																			
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		<=5%	2Y																		
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	3Y																		
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		<=5%	4Y																		
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	5Y																		
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	Other																		
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	1Y																		
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	2Y																		
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	3Y																		
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	4Y																		
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	5Y																		
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Fixed Rate		>5%,	Other																		
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Tractor		<=5%																			
			Financial assets designate Loans and advances	Household Assets	Mortgage Loans	Tractor		>5%																			
			Financial assets designate Loans and advances	Household Assets	On demand (call) and short notice (current account)																						
			Financial assets designate Loans and advances	Household Assets	Other term loan	Fixed Rate																					
			Financial assets designate Loans and advances	Household Assets	Other term loan	Variable/Floating Rate																					
			Financial assets designate Loans and advances	Other Non-financial corp	Credit Card debt																						
			Financial assets designate Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		<=5%	2Y																		
			Financial assets designate Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	3Y																		
			Financial assets designate Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		<=5%	4Y																		
			Financial assets designate Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	5Y																		
			Financial assets designate Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	Other																		
			Financial assets designate Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	1Y																		
			Financial assets designate Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	2Y																		
			Financial assets designate Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	3Y																		
			Financial assets designate Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	4Y																		
			Financial assets designate Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	5Y																		
			Financial assets designate Loans and advances	Other Non-financial corp	Mortgage Loans	Fixed Rate		>5%,	Other																		
			Financial assets designate Loans and advances	Other Non-financial corp	Mortgage Loans	Variable/Floating Rate		<=5%																			
			Financial assets designate Loans and advances	Other Non-financial corp	Mortgage Loans	Variable/Floating Rate		>5%																			
			Financial assets designate Loans and advances	Other Non-financial corp	On demand (call) and short notice (current account)																						
			Financial assets designate Loans and advances	Other Non-financial corp	Other term loan	Fixed Rate																					
			Financial assets designate Loans and advances	Other Non-financial corp	Other term loan	Variable/Floating Rate																					
			Financial assets designate Loans and advances	Other Non-financial corp	Reverse repurchase agreements																						
			Financial assets designate Loans and advances	Other Non-financial corp	Trade receivables																						
			Financial assets designate Loans and advances	Small and Medium-sized	Credit Card debt																						
			Financial assets designate Loans and advances	Small and Medium-sized	Finance leases																						
			Financial assets designate Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		<=5%	2Y																		
			Financial assets designate Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	3Y																		
			Financial assets designate Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		<=5%	4Y																		
			Financial assets designate Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	5Y																		
			Financial assets designate Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	Other																		
			Financial assets designate Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	1Y																		
			Financial assets designate Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	2Y																		
			Financial assets designate Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	3Y																		
			Financial assets designate Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	4Y																		
			Financial assets designate Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	5Y																		
			Financial assets designate Loans and advances	Small and Medium-sized	Mortgage Loans	Fixed Rate		>5%,	Other																		
			Financial assets designate Loans and advances	Small and Medium-sized	Mortgage Loans	Variable/Floating Rate		<=5%																			
			Financial assets designate Loans and advances	Small and Medium-sized	Mortgage Loans	Variable/Floating Rate		>5%																			
			Financial assets designate Loans and advances	Small and Medium-sized	On demand (call) and short notice (current account)																						
			Financial assets designate Loans and advances	Small and Medium-sized	Other term loan	Fixed Rate																					
			Financial assets designate Loans and advances	Small and Medium-sized	Other term loan	Variable/Floating Rate																					
			Financial assets designate Loans and advances	Other Non-financial corp	Trade receivables																						
			Financial assets designate Other financial assets	Equity instruments and	Level 1 securities	Fixed Rate																					
			Financial assets designate Other financial assets	Equity instruments and	Level 1 securities	Variable/Floating Rate																					
			Financial assets designate Other financial assets	Equity instruments and	Level 2A securities	Fixed Rate																					
			Financial assets designate Other financial assets	Equity instruments and	Level 2A securities	Variable/Floating Rate																					
			Financial assets designate Other financial assets	Equity instruments and	Level 2B securities	Fixed Rate																					
			Financial assets designate Other financial assets	Equity instruments and	Level 2B securities	Variable/Floating Rate																					
			Financial assets designate Other financial assets	Equity instruments and	Other securities	Fixed Rate																					
			Financial assets designate Other financial assets	Equity instruments and	Other securities	Variable/Floating Rate																					
			Financial liabilities designate Bank borrowings																								
			Financial liabilities designate Debt securities issued	Certificates of Deposit / Commercial Paper																							
			Financial liabilities designate Debt securities issued	Covered bonds																							
			Financial liabilities designate Debt securities issued	Current bonds																							
			Financial liabilities designate Debt securities issued	Other debt securities issued																							
			Financial liabilities designate Debt securities issued	Subordinated Liabilities																							
			Financial liabilities designate Deposits	Credit institutions, other	Deposits with agre	Fixed Rate			1Y																		
			Financial liabilities designate Deposits	Credit institutions, other	Deposits with agre	Fixed Rate			2Y																		
			Financial liabilities designate Deposits	Credit institutions, other	Deposits with agre	Fixed Rate			3Y																		
			Financial liabilities designate Deposits	Credit institutions, other	Deposits with agre	Fixed Rate			Other																		
			Financial liabilities designate Deposits	Credit institutions, other	Deposits with agre	Variable/Floating Rate																					
			Financial liabilities designate Deposits	Credit institutions, other	Overnight deposits/Deposits redeemable at notice						High rate-sensitive																
			Financial liabilities designate Deposits	Credit institutions, other	Overnight deposits/Deposits redeemable at notice						Low rate-sensitive																
			Financial liabilities designate Deposits	Credit institutions, other	Repurchase Agreements																						
			Financial liabilities designate Deposits	Household Liabilities	Current accounts	Interest bearing																					
			Financial liabilities designate Deposits	Household Liabilities	Current accounts	Non-interest bearing																					
			Financial liabilities designate Deposits	Household Liabilities	Deposits with agre	Fixed Rate			1Y																		
			Financial liabilities designate Deposits	Household Liabilities	Deposits with agre	Fixed Rate			2Y																		
			Financial liabilities designate Deposits	Household Liabilities	Deposits with agre	Fixed Rate			3Y																		
			Financial liabilities designate Deposits	Household Liabilities	Deposits with agre	Fixed Rate			Other																		
			Financial liabilities designate Deposits	Household Liabilities	Deposits with agre	Variable/Floating Rate																					
			Financial liabilities designate Deposits	Household Liabilities	Overnight deposits/Deposits redeemable at notice						High rate-sensitive																
			Financial liabilities designate Deposits	Household Liabilities	Overnight deposits/Deposits redeemable at notice						Low rate-sensitive																
			Financial liabilities designate Deposits	Household Liabilities	Overnight deposits/Deposits redeemable at notice						Mid rate-sensitive																
			Financial liabilities designate Deposits	Other Non-financial corp	Current accounts	Interest bearing																					
			Financial liabilities designate Deposits	Other Non-financial corp	Current accounts	Non-interest bearing																					
			Financial liabilities designate Deposits	Other Non-financial corp	Deposits with agre	Fixed Rate			1Y																		
			Financial liabilities designate Deposits	Other Non-financial corp	Deposits with agre	Fixed Rate			2Y																		
			Financial liabilities designate Deposits	Other Non-financial corp	Deposits with agre	Fixed Rate			Other																		
			Financial liabilities designate Deposits	Other Non-financial corp	Deposits with agre	Variable/Floating Rate									



ALM and Liquidity Risk Historical Data Request for [Firm] as of 31/12/2014

Commercial Entity	Reporting Currency	Balance Sheet Currency	Balance Sheet Header	Asset Liability Class Header	Asset Liability Class	Product Type	Reference Rate Type	LTV Band	Interest Rate Offer Period	Historical Period - Month	Historical Period - Year	Accounting Balance	Scheduled Payment	Total Payment	Weighted Average LTV	Weighted Average Age	Weighted Average Rate	Early Repayment or Withdrawal Charge	Weighted Average Term	Pipeline Takeup Actual	Pipeline Takeup Forecast	Pipeline Takeup Term
	GBP	*GBP*	Loans and receivables	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate	<=75%	2Yr													
			Loans and receivables	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate	<=75%	3Yr													
			Loans and receivables	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate	<=75%	4Yr													
			Loans and receivables	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate	<=75%	5Yr													
			Loans and receivables	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate	<=75%	Other													
			Loans and receivables	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate	>75%	2Yr													
			Loans and receivables	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate	>75%	3Yr													
			Loans and receivables	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate	>75%	4Yr													
			Loans and receivables	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate	>75%	5Yr													
			Loans and receivables	Loans and advances	Household Assets	Mortgage Loans	Fixed Rate	>75%	Other													
			Loans and receivables	Loans and advances	Household Assets	Other term loan	Fixed Rate															
			Financial liabilities measure	Deposits	Household Liabilities	Deposits with agreed	Fixed Rate		1Yr													
			Financial liabilities measure	Deposits	Household Liabilities	Deposits with agreed	Fixed Rate		2Yr													
			Financial liabilities measure	Deposits	Household Liabilities	Deposits with agreed	Fixed Rate		3Yr													
			Financial liabilities measure	Deposits	Household Liabilities	Deposits with agreed	Fixed Rate		Other													

ALM and Liquidity Risk Historical Data Request for [Firm] as of 31/12/2014

Commercial Entity	Reporting Currency	Balance Sheet Currency	Balance Sheet Header	Asset Liability Class Header	Asset Liability Class	Product Type	Reference Rate Type	Interest Rate Sensitivity	Historical Period - Month	Historical Period - Year	Accounting Balance	Weighted Average Rate
	GBP	GBP	Loans and receivables	Loans and advances	Household Assets	Credit Card debt	Interest bearing					
			Loans and receivables	Loans and advances	Household Assets	On demand [call] and short notice [current account]						
			Financial liabilities measure	Deposits	Household Liabilities	Overnight deposits / Deposits redeemable at notice		High rate sensitive				
			Financial liabilities measure	Deposits	Household Liabilities	Overnight deposits / Deposits redeemable at notice		Med rate sensitive				
			Financial liabilities measure	Deposits	Household Liabilities	Overnight deposits / Deposits redeemable at notice		Low rate sensitive				
			Financial liabilities measure	Deposits	Household Liabilities	Current accounts	Interest bearing					