









Derivative notional-Receive	Derivative notional	Hedging of net investments in a foreign operation	Floating	
Derivative notional-Receive	Derivative notional	Portfolio fair value hedges of interest rate risk	Fixed	
Derivative notional-Receive	Derivative notional	Portfolio fair value hedges of interest rate risk	Floating	
Derivative notional-Receive	Derivative notional	Portfolio cash flow hedges of interest rate risk	Fixed	
Derivative notional-Receive	Derivative notional	Portfolio cash flow hedges of interest rate risk	Floating	
Financial liabilities measured at amortised cost	Deposits	Credit institutions, other financial corporations, general governments and central bank	Liabilities	Overnight deposits
Financial liabilities measured at amortised cost	Deposits	Credit institutions, other financial corporations, general governments and central bank	Liabilities	High rate sensitive
Financial liabilities held for trading	Deposits	Credit institutions, other financial corporations, general governments and central bank	Liabilities	Overnight deposits
Financial liabilities held for trading	Deposits	Credit institutions, other financial corporations, general governments and central bank	Liabilities	Low rate sensitive
Financial liabilities held for trading	Deposits	Credit institutions, other financial corporations, general governments and central bank	Liabilities	High rate sensitive
Other assets	Debt securities issued			Low rate sensitive
Other liabilities	Derivative notional			
Total Equity	Total Equity - of which net free reserves			

# Capital and Other Projections Data Request for [Firm] as of 31/12/2015

LIBOR Swap Curve

Scenario

Projection Period - Year

Term

Swap Rate

## Capital and Other Projections Data Request for [Firm] as of 31/12/2015

ALM Metric	Currency	Scenario	Projection Period - Year	Value
Liquidity Coverage Ratio				
DWF Prepositioned Collateral				
Liquid Asset Buffer				
Level 1 securities				
Level 2 securities				
Net Stable Funding Ratio				
Wholesale Funding less than 3 months				
CDS Spread				
AAA Covered Bond Spread				
AAA RMBS Spread				
Secured Funding over Total Assets				
Unencumbered Assets				
FX Rate for the Material Balance Sheet Currencies				
Return on Non Trading Book Assets				
Return on Equity				
CoCo Funding				
Long Term Credit Rating (External)				