

RFB001: Intragroup exposures

General Information

1	Name of the template	RFB001
2	PRA template version control	v1.01
3	Basis of reporting	
4	Submission number (increase by 1 if resubmission)	
5	Firm reference number (FRN)	
6	Legal entity identifier (LEI)	
7	Name of the firm	
8	Reporting period start date	
9	Reporting period end date	
10	Reporting currency	
11	Currency reporting unit	single

Part 1: Identification of the counterparty

COUNTERPARTY IDENTIFICATION						
Code	Name	LEI code	Residence of the counterparty	Sector of the counterparty	NACE code	Type of counterparty
010	020	030	040	050	060	070

Part 2: Exposures to intragroup counterparties

Code	Group or individual	Transactions where there is an exposure to underlying assets	ORIGINAL EXPOSURES															(-) Value adjustments and provisions	(-) Exposures deducted from own funds	Exposure value before application of exemptions and CRM			ELIGIBLE CREDIT RISK MITIGATION (CRM) TECHNIQUES							Exposure value after application of exemptions and CRM				
			Total original exposure	Of which: defaulted	Direct exposures					Indirect exposures					Additional exposures arising from transactions where there is an exposure to underlying assets	Total	Of which: Non-trading book			% of eligible capital	(-) Substitution effect of eligible credit risk mitigation techniques			(-) Funded credit protection other than substitution effect	(-) Real estate	(-) Amounts exempted	Total	Of which: Non-trading book	% of eligible capital					
					Debt instruments	Equity instruments	Derivatives	Off balance sheet items			Debt instruments	Equity instruments	Derivatives	Off balance sheet items							(-) Debt instruments	(-) Equity instruments	(-) Derivatives							(-) Off balance sheet items				
								Loan commitments	Financial guarantees	Other commitments				Loan commitments																Financial guarantees	Other commitments	Loan commitments	Financial guarantees	Other commitments
999			040	050	060	070	080	090	100	110	120	130	140	150	160	170	180	190	200	210	220	230	240	250	260	270	280	290	300	310	320	330	340	350

Part 3: Detail of the exposures to intragroup counterparties (entity breakdown)

Code	Group code	Transactions where there is an exposure to underlying assets	Type of connection	ORIGINAL EXPOSURES															(-) Value adjustments and provisions	(-) Exposures deducted from own funds	Exposure value before application of exemptions and CRM			ELIGIBLE CREDIT RISK MITIGATION (CRM) TECHNIQUES							Exposure value after application of exemptions and CRM				
				Total original exposure	Of which: defaulted	Direct exposures					Indirect exposures					Additional exposures arising from transactions where there is an exposure to underlying assets	Total	Of which: Non-trading book			% of eligible capital	(-) Substitution effect of eligible credit risk mitigation techniques			(-) Funded credit protection other than substitution effect	(-) Real estate	(-) Amounts exempted	Total	Of which: Non-trading book	% of eligible capital					
						Debt instruments	Equity instruments	Derivatives	Off balance sheet items			Debt instruments	Equity instruments	Derivatives	Off balance sheet items							(-) Debt instruments	(-) Equity instruments	(-) Derivatives							(-) Off balance sheet items				
									Loan commitments	Financial guarantees	Other commitments				Loan commitments																Financial guarantees	Other commitments	Loan commitments	Financial guarantees	Other commitments
999	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170	180	190	200	210	220	230	240	250	260	270	280	290	300	310	320	330	340	350	360

(row reference 999 signifies "open" rows, i.e. the row is repeated as many times as is needed)

Part 4: Instrument and collateral breakdown

Exposure / CRM type	Direct exposures	Indirect exposures	(-) Substitution effect of eligible credit risk mitigation techniques	(-) Funded credit protection other than substitution effect
010	Debt securities			
020	Loans and advances			
030	Repurchase transactions			
040	Securities or commodities lending or borrowing transactions (securities financing transactions)			
050	Margin lending transactions			
060	Money market fund (MMF) shares/units			
070	Shares and other equities			
080	Long settlement transactions			
090	Interest-rate contracts			
100	Foreign-exchange contracts and contracts concerning gold			
110	Contracts of a similar nature (as defined in Annex II(3) of Regulation (EU) No 575/2013)			
120	Acceptances			
130	Forward deposits			
140	Undrawn credit facilities with an original maturity of more than one year			
150	Undrawn credit facilities with an original maturity of up to and including one year			
160	Undrawn credit facilities comprising agreements to lend which may be cancelled unconditionally at any time without notice			
170	Guarantees having the character of credit substitutes			
180	Credit derivatives			
190	Irrevocable standby letters of credit			
200	Other commitments			