

Annexure A			
	Tables and templates	Format	Frequency of disclosure
Overview of risk management and RWA	KM1 – Key metrics (at consolidated group level)	Fixed	Quarterly
	KM2 – Key metrics – TLAC requirements (at resolution group level)	Fixed	Quarterly
	OVA – Bank risk management approach	flexible	Annual
	OV1 – Overview of RWA	Fixed	Quarterly
Linkages between financial statements and regulatory exposures	LI1 – Differences between accounting and regulatory scopes of consolidation and mapping of financial statements with regulatory risk categories	flexible	Annual
	LI2 – Main sources of differences between regulatory exposure amounts and carrying values in financial statements	flexible	Annual
	LIA – Explanations of differences between accounting and regulatory exposure amounts	flexible	Annual
	PV1 – Prudent valuation adjustments (PVA)	Fixed	Annual
Composition of capital and TLAC	CC1 – Composition of regulatory capital	Fixed	Semiannually
	CC2 – Reconciliation of regulatory capital to balance sheet	flexible	Semiannually
	CCA – Main features of regulatory capital instruments and of other TLAC-eligible instruments	flexible	Semiannually
	TLAC1 – TLAC composition for G-SIBs (at resolution group level)	Fixed	Semiannually
	TLAC2 – Material subgroup entity – creditor ranking at legal entity level	Fixed	Semiannually
	TLAC3 – Resolution entity – creditor ranking at legal entity level	Fixed	Semiannually
Macroprudential supervisory measures	GSIB1 – Disclosure of G-SIB indicators	flexible	Annual
	CCyB1 – Geographical distribution of credit exposures used in the countercyclical buffer	flexible	Semiannually
Leverage ratio	LR1 – Summary comparison of accounting assets vs leverage ratio exposure measure	Fixed	Quarterly
	LR2 – Leverage ratio common disclosure template	Fixed	Quarterly
Liquidity	LIQA – Liquidity risk management	flexible	Annual
	LIQ1 – Liquidity Coverage Ratio (LCR)	Fixed	Quarterly
	LIQ 2 – Net Stable Funding Ratio (NSFR)	Fixed	Quarterly
Credit risk	CRA – General information about credit risk	flexible	Annual
	CR1 – Credit quality of assets	Fixed	Semiannually
	CR2 – Changes in stock of defaulted loans and debt securities	Fixed	Semiannually
	CRB – Additional disclosure related to the credit quality of assets	flexible	Annual
	CRC – Qualitative disclosure requirements related to credit risk mitigation techniques	flexible	Annual
	CR3 – Credit risk mitigation techniques – overview	Fixed	Semiannually
	CRD – Qualitative disclosures on banks’ use of external credit ratings under the standardised approach for credit risk	flexible	Annual
	CR4 – Standardised approach – credit risk exposure and Credit Risk Mitigation (CRM) effects	Fixed	Semiannually
	CR5 – Standardised approach – exposures by asset classes and risk weights	Fixed	Semiannually
	CRE – Qualitative disclosures related to IRB models	flexible	Annual
	CR6 – IRB - Credit risk exposures by portfolio and PD range	Fixed	Semiannually
	CR7 – IRB – Effect on RWA of credit derivatives used as CRM techniques	Fixed	Quarterly
CR8 – RWA flow statements of credit risk exposures under IRB	Fixed	Quarterly	
CR9 – IRB – Backtesting of probability of default (PD) per portfolio	flexible	Annual	
CR10 – IRB (specialised lending and equities under the simple risk weight method)	flexible	Semiannually	
Counterparty credit risk	CCRA – Qualitative disclosure related to counterparty credit risk	flexible	Annual
	CCR1 – Analysis of counterparty credit risk (CCR) exposure by approach	Fixed	Semiannually
	CCR2 – Credit valuation adjustment (CVA) capital charge	Fixed	Semiannually
	CCR3 – Standardised approach of CCR exposures by regulatory portfolio and risk weights	Fixed	Semiannually
	CCR4 – IRB – CCR exposures by portfolio and PD scale	Fixed	Semiannually

	CCR5 – Composition of collateral for CCR exposure	flexible	Semiannually
	CCR6 – Credit derivatives exposures	flexible	Semiannually
	CCR7 – RWA flow statements of CCR exposures under the Internal Model Method (IMM)	Fixed	Quarterly
	CCR8 – Exposures to central counterparties	Fixed	Semiannually
Securitisation	SECA – Qualitative disclosure requirements related to securitisation exposures	flexible	Annual
	SEC1 – Securitisation exposures in the banking book	flexible	Semiannually
	SEC2 – Securitisation exposures in the trading book	flexible	Semiannually
	SEC3 – Securitisation exposures in the banking book and associated regulatory capital requirements – bank acting as originator or as sponsor	Fixed	Semiannually
	SEC4 – Securitisation exposures in the banking book and associated capital requirements –bank acting as investor	Fixed	Semiannually
Market risk	MRA – Qualitative disclosure requirements related to market risk	flexible	Annual
	MRB – Qualitative disclosures for banks using the Internal Models Approach (IMA)	flexible	Annual
	MRC – The structure of desks for banks using the IMA	flexible	Semiannually
	MR1 – Market risk under standardised approach	Fixed	Semiannually
	MR2 – RWA flow statements of market risk exposures under an IMA	Fixed	Semiannually
	MR3 – IMA values for trading portfolios	Fixed	Quarterly
	MR4 – Comparison of VaR estimates with gains/losses	flexible	Semiannually
Interest rate risk in the banking book	IRRBBA – IRRBB risk management objective and policies	flexible	Annual
	IRRBBI – Quantitative information on IRRBB	flexible	Annual
Remuneration	REMA – Remuneration policy	flexible	Annual
	REM1 – Remuneration awarded during the financial year	flexible	Annual
	REM2 – Special payments	flexible	Annual
	REM3 – Deferred remuneration	flexible	Annual