REPORT

Liquidity Coverage Ratio (LCR)

March 2016

AUTORITÉ DES MARCHÉS FINANCIERS

INTRODUCTION

1. Document structure

LCR Schedule	This section shows the LCR return form to be submitted through RRS. A separate form is required for the consolidated basis in CAD as well as for each significant currency.
LCR Classification	This section describes the LCR classes with reporting instructions.
Operational Deposits	This section outlines additional guidance to distinguish between operating and non-operating deposit balances.
LCR Calculation	This section describes calculation for each data point.

2. Legend

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Field calculation :	
Entry field :	
Deferral field :	

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LIQUITY COVERAGE RATIO SCHEDULE (LCR)

Financial institution :	
Currency :	**CAD**

Note: The institution must submit a separate form consolidated in Canadian dollars, as well as in every major currency.

Level 1 - Stock of high quality liquid assets (HQLA)

1.1. Level 1 assets		Market Value	Weight		Weighted Amount
Coins and banknotes	11001		1,00	61001	
Total central bank reserves; of which:					
Part of central bank reserves that can be drawn in times of stress	11002		1,00	61002	
Part of central bank reserves that cannot be drawn in times of stress	11003				
Securities with a 0% risk weight:					
Issued by sovereigns	11004		1,00	61004	
Guaranteed by sovereigns	11005		1,00	61005	
Issued or guaranteed by central banks	11006		1,00	61006	
Issued or guaranteed by PSEs	11007		1,00	61007	
Issued or guaranteed by BIS, IMF, ECB and European Community, or MDBs	11008		1,00	61008	
For non-0% risk-weighted sovereigns:					
Sovereign or central bank debt securities issued in domestic currencies by the sovereign or central bank in the country in which the liquidity risk is being taken or in the bank's home country	11009		1,00	61009	
Domestic sovereign or central bank debt securities issued in foreign currencies, up to the amount of the bank's stressed net cash outflows in that specific foreign currency stemming from the bank's operations in the jurisdiction where the bank's liquidity risk is being taken	11010		1,00	61010	
Total stock of Level 1 assets				**99001**	
Adjustment to stock of Level 1 assets	**99002**	**0**			
Adjusted amount of Level 1 assets				**99003**	

1.2. Level 2A assets		Market Value	Weight		Weighted Amount
Securities with a 20% risk weight:					
Issued by sovereigns	12001		0,85	62001	
Guaranteed by sovereigns	12002		0,85	62002	
Issued or guaranteed by central banks	12003		0,85	62003	
Issued or guaranteed by PSEs	12004		0,85	62004	
Issued or guaranteed by MDBs	12005		0,85	62005	
Non-financial corporate bonds, rated AA- or better	12006		0,85	62006	
Covered bonds, not self-issued, rated AA- or better	12007		0,85	62007	
Total stock of Level 2A assets:	**99004**	**0**		**99007**	
Adjustment to stock of Level 2A assets	**99005**	**0**			
Adjusted amount of Level 2A assets	**99006**	**0**	0,85	**99008**	

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1.3. Level 2B assets		Market Value		Weight		Weighted Amount
Residential mortgage-backed securities (RMBS), rated AA or better	13001		0,75	63001	
Non-financial corporate bonds, rated BBB- to A+	13002		0,50	63002	
Non-financial common equity shares	13003		0,50	63003	
Sovereign or central bank debt securities, rated BBB- to BBB+	13004		0,50	63004	
Total stock of Level 2B RMBS assets:	**99009**	**0**		**99016**	**0**
Adjustment to stock of Level 2B RMBS assets	**99010**	**0**			
Adjusted amount of Level 2B RMBS assets	**99011**	**0**	0,75	**99017**	
Total stock of Level 2B non-RMBS assets:	**99012**	**0**		**99018**	
Adjustment to stock of Level 2B non-RMBS assets	**99013**	**0**			
Adjusted amount of Level 2B non-RMBS assets	**99014**	**0**	0,50	**99019**	
Adjusted amount of Level 2B (RMBS and non-RMBS) assets	**99015**	**0**		**99020**	

Adjustment to stock of HQLA due to cap on Level 2B assets	**99021**	
Adjustment to stock of HQLA due to cap on Level 2 assets	**99022**	
Level 1 - Total stock of HQLA	**99023**	

1.4. Market Value		Market Value							
		Level 1		Level 2A		Level 2B RMBS		Level 2B non-RMBS	
Assets held at the entity level, but excluded from the consolidated stock of	14001		14002		14003		14004		
Assets excluded from the stock of high quality liquid assets due to operational restrictions	14005		14006		14007		14008		

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Section 2 - Cash outflows

2.1. Retail deposit run-off		Amount		Weight		Weighted Amount
Total retail deposits; of which:						
In transactional accounts; of which:						
Eligible for a 3% run-off rate; of which:						
Are in Canada	21101			0,03	71101	
Are not in Canada	21102			0,03	71102	
Eligible for a 5% run-off rate	21103			0,05	71103	
In non-transactional accounts with established relationships that make deposit withdrawal highly unlikely; of which:						
Eligible for a 3% run-off rate; of which:						
Are in Canada	21104			0,03	71104	
Are not in Canada	21105			0,03	71105	
Eligible for a 5% run-off rate	21106			0,05	71106	
In non-transactional and non-relationship accounts: Retail deposit garantee	21107			0,10	71107	
Uninsured deposits	21108			0,10	71108	
Sourced from an unaffiliated third-party	21109			0,10	71109	
Foreign currency	21110			0,10	71110	
Term deposits with a remaining maturity of > 30 days	21111			0,00	71111	
			Total retail deposits run-off		**99024**	

2.2. Unsecured wholesale funding run-off		Amount		Weight		Weighted Amount
Total unsecured wholesale funding						
Insured deposits in transactional accounts; of which:						
Eligible for a 3% run-off rate; of which:						
Are in Canada	21201			0,03	71201	
Are not in Canada	21202			0,03	71202	
Eligible for a 5% run-off rate	21203			0,05	71203	
In non-transactional accounts with established relationships that make deposit withdrawal highly unlikely; of which:						
Eligible for a 3% run-off rate; of which:						
Are in Canada	21204			0,03	71204	
Are not in Canada	21205			0,03	71205	
Eligible for a 5% run-off rate	21206			0,05	71206	
In non-transactional and non-relationship accounts: Retail deposit guarantee	21207			0,10	71207	
Uninsured deposits	21208			0,10	71208	
Sourced from an unaffiliated third-party	21209			0,10	71209	
Foreign currency	21210			0,10	71210	
Term deposits with a remaining maturity of > 30 days	21211			0,00	71211	
Total operational deposits; of which:						
Provided by non-financial corporates:						
Insured, with a 3% run-off rate	21212			0,03	71212	
Insured, with a 5% run-off rate	21213			0,05	71213	
Uninsured	21214			0,25	71214	
Provided by sovereigns, central banks, PSEs and MDBs						
Insured, with a 3% run-off rate	21217			0,03	71217	
Insured, with a 5% run-off rate	21218			0,05	71218	
Uninsured	21219			0,25	71219	
Provided by banks:						
Insured, with a 3% run-off rate	21222			0,03	71222	
Insured, with a 5% run-off rate	21223			0,05	71223	
Uninsured	21224			0,25	71224	

Provided by non-financial corporates; of which:									
Insured, with a 3% run-off rate	21226					0,03	71226		
Insured, with a 5% run-off rate	21227					0,05	71227		
Uninsured	21228					0,25	71228		
Total non-operational deposits; of which:									
Provided by non-financial corporates; of which:									
Where entire amount is fully covered by an effective deposit insurance scheme	21215					0,20	71215		
Where entire amount is not fully covered by an effective deposit insurance scheme	21216					0,40	71216		
Provided by sovereigns, central banks, PSEs and MDBs; of which:									
Where entire amount is fully covered by an effective deposit insurance scheme	21220					0,20	71220		
Where entire amount is not fully covered by an effective deposit insurance scheme	21221					0,40	71221		
Provided by other banks:	21225					1,00	71225		
Provided by other financial institutions and other legal entities	21229					1,00	71229		
Unsecured debt issuance	21230					1,00	71230		
Additional balances required to be installed in central bank reserves	21231					1,00	71231		
					Total unsecured wholesale funding run-off		**99025**		

2.3. Secured funding run-off		Amount Received		Market Value of Extended Collateral		Weight		Weighted Amount
Transactions conducted with the bank's domestic central bank; of which:								
Backed by Level 1 assets; of which:								
Transactions involving eligible liquid assets	21301		21302			0,00	71301	
Transactions not involving eligible liquid assets	21303		21304			0,00	71303	
Backed by Level 2A assets; of which:								
Transactions involving eligible liquid assets	21305		21306			0,00	71305	
Transactions not involving eligible liquid assets	21307		21308			0,00	71307	
Backed by Level 2B RMBS assets; of which:								
Transactions involving eligible liquid assets	21309		21310			0,00	71309	
Transactions not involving eligible liquid assets	21311		21312			0,00	71311	
Backed by Level 2B non-RMBS assets; of which:								
Transactions involving eligible liquid assets	21313		21314			0,00	71313	
Transactions not involving eligible liquid assets	21315		21316			0,00	71315	
Backed by other assets:	21317		21318			0,00	71317	
Transactions not conducted with the bank's domestic central bank and backed by Level 1								
Transactions involving eligible liquid assets	21319		21320			0,00	71319	
Transactions not involving eligible liquid assets	21321		21322			0,00	71321	
Transactions not conducted with the bank's domestic central bank and backed by Level 2A								
Transactions involving eligible liquid assets	21323		21324			0,15	71323	
Transactions not involving eligible liquid assets	21325		21326			0,15	71325	
Transactions not conducted with the bank's domestic central bank and backed by Level 2B RMBS assets; of which:								
Transactions involving eligible liquid assets	21327		21328			0,25	71327	
Transactions not involving eligible liquid assets	21329		21330			0,25	71329	
Transactions not conducted with the bank's domestic central bank and backed by Level 2B RMBS assets; of which:								
Counterparties are domestic sovereigns, MDBs or domestic PSEs with a 20% risk weight; of which:								
Transactions involving eligible liquid assets	21331		21332			0,25	71331	
Transactions not involving eligible liquid assets	21333		21334			0,25	71333	

Counterparties are not domestic sovereigns, MDBs or domestic PSEs with a 20% risk weight; of which:								
Transactions involving eligible liquid assets	21335		21336		0,50	71335		
Transactions not involving eligible liquid assets	21337		21338		0,50	71337		
Transactions not conducted with the bank's domestic central bank and backed by other assets (non-HQLA); of which:								
Counterparties are domestic sovereigns, MDBs or domestic PSEs with a 20% risk weight	21339		21340		0,25	71339		
Counterparties are not domestic sovereigns, MDBs or domestic PSEs with a 20% risk weight	21341		21342		1,00	71341		
Total secured wholesale funding run-off						**99026**		

2.4. Additional requirements		Amount	Weight		Weighted Amount
Derivatives cash outflow	21401		1,00	71401	
Increased liquidity needs related to downgrade triggers in derivatives and other financing transactions	21402		1,00	71402	
Increased liquidity needs related to the potential for valuation changes on posted collateral securing derivative and other transactions:					
Cash and Level 1 assets	21403		0,00	71403	
For other collateral (ie all non-Level 1 collateral)	21404		0,20	71404	
Increased liquidity needs related to excess non-segregated collateral held by the bank that could contractually be called at any time by the counterparty	21405		1,00	71405	
Increased liquidity needs related to contractually required collateral on transactions for which the counterparty has not yet demanded the collateral be posted	21406		1,00	71406	
Increased liquidity needs related to contracts that allow collateral substitution to non-HQLA assets	21407		1,00	71407	
Increased liquidity needs related to market valuation changes on derivative or other transactions	21408		1,00	71408	
Loss of funding on ABS and other structured financing instruments issued by the bank, excluding covered bonds	21409		1,00	71409	
Loss of funding on covered bonds issued by the bank	21410		1,00	71410	
Loss of funding on ABCP, conduits, SIVs and other such financing activities; of which:					
Debt maturing ≤ 30 days	21411		1,00	71411	
With embedded options in financing arrangements	21412		1,00	71412	
Other potential loss of such funding	21413		1,00	71413	
Undrawn committed credit and liquidity facilities to retail and small business customers	21414		0,05	71414	
Undrawn committed credit facilities to:					
Non-financial corporates	21415		0,10	71415	
Sovereigns, central banks, PSEs and MDBs	21417		0,10	71417	
Undrawn committed liquidity facilities to:					
Non-financial corporates	21416		0,30	71416	
Sovereigns, central banks, PSEs and MDBs	21418		0,30	71418	
Undrawn committed credit and liquidity facilities provided to banks subject to prudential supervision	21419		0,40	71419	
Undrawn committed credit facilities provided to other Fis	21420		0,40	71420	
Undrawn committed credit facilities provided to other Fis	21421		1,00	71421	
Undrawn committed credit and liquidity facilities to other legal entities	21422		1,00	71422	

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2.5. Other contractual obligations to extend funds to:		Amount		Roll-over of Inflows		Excess Outflows		Weight		Weighted Amount
Financial institutions	21423							1,00	71423	
Retail clients	21424		**99028**							
Small business customers	21425		**99029**							
Non-financial corporates	21426		**99030**							
Other clients	21427		**99031**							
Retail, small business customers, non-financials and other clients	**99027**		**99032**		**99033**			1,00	**99034**	
Total contractual obligations to extend funds in excess of 50% roll-over assumption									**99035**	

Total additional requirements run-off	**Weighted Amount**
99036	

2.6. Other contingent funding obligations:		Amount		Weight		Weighted Amount
Non-contractual obligations related to potential liquidity draws from joint ventures or minority investments in	21428			1,00	71428	
Unconditionally revocable "uncommitted" credit and liquidity facilities provided to retail and small business customers	21429			0,02	71429	
Unconditionally revocable "uncommitted" credit and liquidity facilities provided to all other customers	21430			0,05	71430	
Trade finance-related obligations (including guarantees and letters of credit)	21431			0,03	71431	
Guarantees and letters of credit unrelated to trade finance obligations	21432			0,05	71432	
Non-contractual obligations:						
Debt-buy back requests (incl related conduits)	21433			0,00	71433	
Structured products	21434			0,05	71434	
Managed funds	21435			0,00	71435	
Other non-contractual obligations	21436			0,05	71436	
Outstanding debt securities with remaining maturity > 30 days	21437			0,00	71437	
Non contractual obligations where customer short positions are covered by other customers' collateral	21438			0,50	71438	
Bank outright short positions covered by a collateralised securities financing transaction	21439			0,00	71439	
Other contractual cash outflows (including those related to unsecured collateral borrowings and uncovered short	21440			1,00	71440	
Total run-off on other contingent funding obligations					**99037**	
Section 2 - Total cash outflows					**99038**	

Legend			
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Section 3 - Cash inflows

Is reporting institution an indirect clearer that is not a subsidiary of a direct clearer? (Enter 1 if yes, 0 if no)								99039	
3.1. Secured lending including reverse repo and securities borrowing		Amount Extended		Market Value of Received Colllateral			Weight		Weighted Amount
Reverse repo and other secured lending or securities borrowing transactions maturing ≤ 30 days of which collateral is not re-used (ie is not rehypothecated) to cover the reporting institution's outright short positions:									
Transactions backed by Level 1 assets; of which:									
Transactions involving eligible liquid assets	22101		22102				0,00	72101	
Transactions not involving eligible liquid assets	22103		22104				0,00	72103	
Transactions backed by Level 2A assets; of which:									
Transactions involving eligible liquid assets	22105		22106				0,15	72105	
Transactions not involving eligible liquid assets	22107		22108				0,15	72107	
Transactions backed by Level 2B non-RMBS assets; of which:									
Transactions involving eligible liquid assets	22109		22110				0,25	72109	
Transactions not involving eligible liquid assets	22111		22112				0,25	72111	
Transactions backed by Level 2B non-RMBS assets; of which:									
Transactions involving eligible liquid assets	22113		22114				0,50	72113	
Transactions not involving eligible liquid assets	22115		22116				0,50	72115	
Margin lending backed by non-Level 1 or non-Level 2 collateral	22117		22118				0,50	72117	
Transactions backed by other collateral of which collateral is re-used (ie is rehypothecated) in transactions to cover the reporting insitution's outright short positions:	22119		22120				1,00	72119	
Transactions backed by Level 1 assets	22121		22122				0,00	72121	
Transactions backed by Level 2A assets	22123		22124				0,00	72123	
Transactions backed by Level 2B RMBS assets	22125		22126				0,00	72125	
Transactions backed by Level 2B non-RMBS assets	22127		22128				0,00	72127	
Margin lending backed by non-Level 1 or non-Level 2 collateral	22129		22130				0,00	72129	
Transactions backed by other collateral	22131		22132				0,00	72131	
Total inflows on reverse repo and securities borrowing transactions								99040	
3.2.Other inflows by counterparty		Amount					Weight		Weighted Amount
Contractual inflows due in ≤ 30 days from fully performing loans, not reported as secured lending, from:									
Retail customers	22201						0,50	72201	
Small business customers	22202						0,50	72202	
Non-financial corporates	22203						0,50	72203	
Central banks	22204						1,00	72204	
Financial institutions, of which :									
Operational deposits related to clearing activities placed by indirect clearers with an AMF-regulated direct clearer	22205						0,25	72205	
Other operational deposits	22206						0,00	72206	
All payments on other loans and deposits due in ≤ 30 days	22207						1,00	72207	
Non-operational demand deposit placed by an indirect clearer with an AMF-regulated direct clearer	22209						1,00	72209	
Other entities	22208						0,50	72208	
Total of other inflows by counterparty								99041	

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3.3.Other cash inflows		Amount		Weight		Weighted Amount
Other cash inflows :						
Derivatives cash inflow	22301			1,00	72301	
Contractual inflows from securities maturing ≤ 30 days, not included anywhere above	22302			1,00	72302	
Other contractual cash inflows	22303			1,00	72303	
			Total of other cash inflows		**99042**	

3.4. Total cash inflows		Amount		Weight		Weighted Amount
			Total cash inflows before applying the cap		**99044**	
Cap on cash inflows	**99043**	**0**		0,75	**99045**	
			Section 3 - Total cash inflows after applying the cap		**99046**	

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Section 4 - Collateral swaps

4.1. Collateral swaps		Market Value of Collateral Lent		Market Value of Collateral Borrowed		Weight Outflows		Weighted Amount Outflows	Weight Inflows		Weighted Amount Inflows
Collateral swaps maturing ≤ 30 days:											
Of which the borrowed assets are not re-used (ie are not rehypothecated) to cover short positions:											
Level 1 assets are lent and Level 1 assets are borrowed; of which:											
Involving eligible liquid assets	30001		30002			0,00	80002	0	0,00	80001	0
Not involving eligible liquid assets	30003		30004			0,00	80004	0	0,00	80003	0
Level 1 assets are lent and Level 2A assets are borrowed; of which:											
Involving eligible liquid assets	30005		30006						0,15	80005	0
Not involving eligible liquid assets	30007		30008						0,15	80007	0
Level 1 assets are lent and Level 2B RMBS assets are borrowed; of which:											
Involving eligible liquid assets	30009		30010						0,25	80009	0
Not involving eligible liquid assets	30011		30012						0,25	80011	0
Level 1 assets are lent and Level 2B non-RMBS assets are borrowed; of which:											
Involving eligible liquid assets	30013		30014						0,50	80013	0
Not involving eligible liquid assets	30015		30016						0,50	80015	0
Level 1 assets are lent and other assets are borrowed; of which:											
Involving eligible liquid assets	30017		30018						1,00	80017	0
Not involving eligible liquid assets	30019		30020						1,00	80019	0
Level 2A assets are lent and Level 1 assets are borrowed; of which:											
Involving eligible liquid assets	30021		30022			0,15	80022	0			
Not involving eligible liquid assets	30023		30024			0,15	80024	0			
Level 2A assets are lent and Level 2A assets are borrowed; of which:											
Involving eligible liquid assets	30025		30026			0,00	80026	0	0,00	80025	0
Not involving eligible liquid assets	30027		30028			0,00	80028	0	0,00	80027	0
Level 2A assets are lent and Level 2B RMBS assets are borrowed; of which:											
Involving eligible liquid assets	30029		30030						0,10	80029	0
Not involving eligible liquid assets	30031		30032						0,10	80031	0
Level 2A assets are lent and Level 2B non-RMBS assets are borrowed; of which:											
Involving eligible liquid assets	30033		30034						0,35	80033	0
Not involving eligible liquid assets	30035		30036						0,35	80035	0
Level 2A assets are lent and other assets are borrowed; of which:											
Involving eligible liquid assets	30037		30038						0,85	80037	0
Not involving eligible liquid assets	30039		30040						0,85	80039	0
Level 2B RMBS assets are lent and Level 1 assets are borrowed; of which:											
Involving eligible liquid assets	30041		30042			0,25	80042	0			
Not involving eligible liquid assets	30043		30044			0,25	80044	0			
Level 2B RMBS assets are lent and Level 2A assets are borrowed; of which:											
Involving eligible liquid assets	30045		30046			0,10	80046	0			
Not involving eligible liquid assets	30047		30048			0,10	80048	0			
Level 2B RMBS assets are lent and Level 2B RMBS assets are borrowed; of which:											
Involving eligible liquid assets	30049		30050			0,00	80050	0	0,00	80049	0
Not involving eligible liquid assets	30051		30052			0,00	80052	0	0,00	80051	0

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Level 2B RMBS assets are lent and Level 2B non-RMBS assets are borrowed; of which:											
Involving eligible liquid assets	30053		30054						0,25	80053	0
Not involving eligible liquid assets	30055		30056						0,25	80055	0
Level 2B RMBS assets are lent and other assets are borrowed; of which:											
Involving eligible liquid assets	30057		30058						0,75	80057	0
Not involving eligible liquid assets	30059		30060						0,75	80059	0
Level 2B non-RMBS assets are lent and Level 1 assets are borrowed; of which:											
Involving eligible liquid assets	30061		30062			0,50	80062	0			
Not involving eligible liquid assets	30063		30064			0,50	80064	0			
Level 2B non-RMBS assets are lent and Level 2A assets are borrowed; of which:											
Involving eligible liquid assets	30065		30066			0,35	80066	0			
Not involving eligible liquid assets	30067		30068			0,35	80068	0			
Level 2B non-RMBS assets are lent and Level 2B RMBS assets are borrowed; of which:											
Involving eligible liquid assets	30069		30070			0,25	80070	0			
Not involving eligible liquid assets	30071		30072			0,25	80072	0			
Level 2B non-RMBS assets are lent and Level 2B non-RMBS assets are borrowed; of which:											
Involving eligible liquid assets	30073		30074			0,00	80074	0	0,00	80073	0
Not involving eligible liquid assets	30075		30076			0,00	80076	0	0,00	80075	0
Level 2B non-RMBS assets are lent and other assets are borrowed; of which:											
Involving eligible liquid assets	30077		30078						0,50	80077	0
Not involving eligible liquid assets	30079		30080						0,50	80079	0
Other assets are lent and Level 1 assets are borrowed; of which:											
Involving eligible liquid assets	30081		30082			1,00	80082	0			
Not involving eligible liquid assets	30083		30084			1,00	80084	0			
Other assets are lent and Level 2A assets are borrowed; of which:											
Involving eligible liquid assets	30085		30086			0,85	80086	0			
Not involving eligible liquid assets	30087		30088			0,85	80088	0			
Other assets are lent and Level 2B RMBS assets are borrowed; of which:											
Involving eligible liquid assets	30089		30090			0,75	80090	0			
Not involving eligible liquid assets	30091		30092			0,75	80092	0			
Other assets are lent and Level 2B non-RMBS assets are borrowed; of which:											
Involving eligible liquid assets	30093		30094			0,50	80094	0			
Not involving eligible liquid assets	30095		30096			0,50	80096	0			

AUTORITÉ DES MARCHÉS FINANCIERS

LIQUITY COVERAGE RATIO SCHEDULE (LCR)

Other assets are lent and other assets are borrowed:	30097		30098			0,00	80098	0	0,00	80097	0
Of which the borrowed assets are re-used (ie are rehypothecated) in transactions to cover short positions:											
Level 1 assets are lent and Level 1 assets are borrowed	30099		30100			0,00	80100	0	0,00	80099	0
Level 1 assets are lent and Level 2A assets are borrowed	30101		30102						0,00	80101	0
Level 1 assets are lent and Level 2B RMBS assets are borrowed	30103		30104						0,00	80103	0
Level 1 assets are lent and Level 2B non-RMBS assets are borrowed	30105		30106						0,00	80105	0
Level 1 assets are lent and other assets are borrowed	30107		30108						0,00	80107	0
Level 2A assets are lent and Level 1 assets are borrowed	30109		30110			0,15	80110	0			
Level 2A assets are lent and Level 2A assets are borrowed	30111		30112			0,00	80112	0	0,00	80111	0
Level 2A assets are lent and Level 2B RMBS assets are borrowed	30113		30114						0,00	80113	0
Level 2A assets are lent and Level 2B non-RMBS assets are borrowed	30115		30116						0,00	80115	0
Level 2A assets are lent and other assets are borrowed	30117		30118						0,00	80117	0
Level 2B RMBS assets are lent and Level 1 assets are borrowed	30119		30120			0,25	80120	0			
Level 2B RMBS assets are lent and Level 2A assets are borrowed	30121		30122			0,10	80122	0			
Level 2B RMBS assets are lent and Level 2B RMBS assets are borrowed	30123		30124			0,00	80124	0	0,00	80123	0
Level 2B RMBS assets are lent and Level 2B non-RMBS assets are borrowed	30125		30126						0,00	80125	0
Level 2B RMBS assets are lent and other assets are borrowed	30127		30128						0,00	80127	0
Level 2B non-RMBS assets are lent and Level 1 assets are borrowed	30129		30130			0,50	80130	0			
Level 2B non-RMBS assets are lent and Level 2A assets are borrowed	30131		30132			0,35	80132	0			
Level 2B non-RMBS assets are lent and Level 2B RMBS assets are borrowed	30133		30134			0,25	80134	0			
Level 2B non-RMBS assets are lent and Level 2B non-RMBS assets are borrowed	30135		30136			0,00	80136	0	0,00	80135	0
Level 2B non-RMBS assets are lent and other assets are borrowed	30137		30138						0,00	80137	0
Other assets are lent and Level 1 assets are borrowed	30139		30140			1,00	80140	0			
Other assets are lent and Level 2A assets are borrowed	30141		30142			0,85	80142	0			
Other assets are lent and Level 2B RMBS assets are borrowed	30143		30144			0,75	80144	0			
Other assets are lent and Level 2B non-RMBS assets are borrowed	30145		30146			0,50	80146	0			
Other assets are lent and other assets are borrowed	30147		30148			0,00	80148	0	0,00	80147	0
Section 4 - Total outflows and total inflows from collateral swaps							**99047**			**99048**	

Adjustment		Addition		Reduction
Adjustments to Level 1 assets due to collateral swaps	**99049**	**0**	**99053**	**0**
Adjustments to Level 2A assets due to collateral swaps	**99050**	**0**	**99054**	**0**
Adjustments to Level 2B RMBS assets due to collateral swaps	**99051**	**0**	**99055**	**0**
Adjustments to Level 2B non-RMBS assets due to collateral swaps	**99052**	**0**	**99056**	**0**

Section 5 - LCR

Total stock of high quality liquid assets	**99057**	**0**
Net cash outflows	**99058**	**0**
Section 5 - LCR	**99059**	**0,0000%**

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LCR CLASSIFICATION

LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
11001	Level 1 assets - coins and banknotes	Coins and banknotes currently held by the institution that are immediately available to meet obligations. Deposits placed at, or receivables from, other institutions should be reported in the inflows section.	50(a)
11002	Level 1 assets - withdrawable central bank reserves	Total amount held in central bank reserves and overnight and term deposits placed at a central bank which can be drawn down in times of stress. Amounts required to be installed in the central bank reserves within 30 days should be reported under the classification 21231 'Additional balances required to be installed in central bank reserves'.	50(b)
11003	Level 1 assets - non-withdrawable central bank reserves	Total amount held in central bank reserves including institutions' overnight and term deposits with a central bank, which cannot be drawn down in times of stress. For term deposits that do not qualify as eligible for the stock of HQLA, if the term expires within 30 days, the term deposit could be considered as an inflow (reported under the classification 22204 'Contractual inflows - central banks').	Extension of 50(b)
11004	Level 1 assets - 0% RW securities issued by sovereigns	The market value (pre-haircut) of qualifying marketable debt securities issued by sovereigns, receiving a 0% risk weight under the standardised approach to credit risk.	50(c)
11005	Level 1 assets - 0% RW securities guaranteed by sovereigns	The market value (pre-haircut) of qualifying marketable debt securities guaranteed by sovereigns, receiving a 0% risk weight under the standardised approach to credit risk.	50(c)
11006	Level 1 assets - 0% RW securities issued or guaranteed by central banks	The market value (pre-haircut) of qualifying marketable debt securities issued or guaranteed by central banks, receiving a 0% risk weight under the standardised approach to credit risk.	50(c)
11007	Level 1 assets - 0% RW securities issued or guaranteed by PSEs	The market value (pre-haircut) of qualifying marketable debt securities issued or guaranteed by public sector entities, receiving a 0% risk weight under the standardised approach to credit risk.	50(c)
11008	Level 1 assets - 0% RW securities issued or guaranteed by BIS, IMF, ECB and European Community, or MDBs	The market value (pre-haircut) of qualifying marketable debt securities issued or guaranteed by the Bank for International Settlements, the International Monetary Fund, the European Central Bank (ECB) and European Community, or multilateral development banks (MDBs), receiving a 0% risk weight under the standardised approach to credit risk.	50(c)
11009	Level 1 assets - non-0% RW securities issued in domestic currencies	The market value (pre-haircut) of qualifying debt securities issued by the sovereign or central bank in the domestic currency of that country, that are not eligible for inclusion under the classifications 11004 'Level 1 assets - 0% RW securities issued by sovereigns' or 11005 'Level 1 assets - 0% RW securities guaranteed by sovereigns' because of the non-0% risk weight of that country. Institutions are only permitted to include debt issued by sovereigns or central banks of their home jurisdictions or, to the extent of the liquidity risk taken in other jurisdictions, of those jurisdictions.	50(d)
11010	Level 1 assets - non-0% RW securities issued in foreign currencies	The market value (pre-haircut) of qualifying debt securities issued by the domestic sovereign or central bank in foreign currencies (that are not eligible for inclusion under the classifications 11004 'Level 1 assets - 0% RW securities issued by sovereigns' or 11005 'Level 1 assets - 0% RW securities guaranteed by sovereigns' because of the non-0% risk weight of that country), up to the amount of the institution's stressed net cash outflows in that specific foreign currency stemming from the institution's operations in the jurisdiction where the institution's liquidity risk is being taken.	50(e)
12001	Level 2A assets - 20% RW securities issued by sovereigns	The market value (pre-haircut) of qualifying marketable debt securities issued by sovereigns, receiving a 20% risk weight under the standardised approach to credit risk, and not included under the classifications 11009 'Level 1 assets - non-0% RW securities issued in domestic currencies' or 11010 'Level 1 assets - non-0% RW securities issued in foreign currencies'.	52(a)
12002	Level 2A assets - 20% RW securities guaranteed by sovereigns	The market value (pre-haircut) of qualifying marketable debt securities guaranteed by sovereigns, receiving a 20% risk weight under the standardised approach to credit risk.	52(a)
12003	Level 2A assets - 20% RW securities issued or guaranteed by central banks	The market value (pre-haircut) of qualifying marketable debt securities issued or guaranteed by central banks, receiving a 20% risk weight under the standardised approach to credit risk, and not included under the classifications 11009 'Level 1 assets - non-0% RW securities issued in domestic currencies' or 11010 'Level 1 assets - non-0% RW securities issued in foreign currencies'.	52(a)
12004	Level 2A assets - 20% RW securities issued or guaranteed by PSEs	The market value (pre-haircut) of qualifying marketable debt securities issued or guaranteed by PSEs, receiving a 20% risk weight under the standardised approach to credit risk.	52(a)
12005	Level 2A assets - 20% RW securities issued or guaranteed by MDBs	The market value (pre-haircut) of qualifying marketable debt securities issued or guaranteed by multilateral development banks, receiving a 20% risk weight under the standardised approach to credit risk.	52(a)
12006	Level 2A assets - non-financial corporate bonds rated AA- or better	The market value (pre-haircut) of qualifying non-financial corporate bonds (including commercial paper) rated AA- or better.	52(b)
12007	Level 2A assets - covered bonds rated AA- or better	The market value (pre-haircut) of qualifying covered bonds, not self-issued, rated AA- or better.	52(b)
13001	Level 2B assets - RMBS rated AA or better	The market value (pre-haircut) of qualifying RMBS rated AA or better.	54(a)
13002	Level 2B assets - non-financial corporate bonds rated BBB- to A+	The market value (pre-haircut) of qualifying non-financial corporate debt securities (including commercial paper) rated BBB- to A+.	54(b)
13003	Level 2B assets - non-financial common equity shares	The market value (pre-haircut) of qualifying non-financial common equity shares.	54(c)
13004	Level 2B assets - sovereign or central bank debt securities, rated BBB- to BBB+	The market value (pre-haircut) of qualifying sovereign or central bank debt securities, rated BBB- to BBB+ that are not already included under the classifications 11009 'Level 1 assets - non-0% RW securities issued in domestic currencies' or 11010 'Level 1 assets - non-0% RW securities issued in foreign currencies'.	54(c)
14001	Level 1 assets - exclusions due to legal entity restrictions	The market value (pre-haircut) of any surplus of Level 1 assets held at the legal entity that are excluded from the consolidated HQLA stock because of reasonable doubts that they would be freely available to the consolidated (parent) entity in times of stress.	36-37; 171-172
14002	Level 2A assets - exclusions due to legal entity restrictions	The market value (pre-haircut) of any surplus of Level 2A assets held at the legal entity that are excluded from the consolidated HQLA stock because of reasonable doubts that they would be freely available to the consolidated (parent) entity in times of stress.	36-37; 171-172
14003	Level 2B RMBS assets - exclusions due to legal entity restrictions	The market value (pre-haircut) of any surplus of Level 2B RMBS assets held at the legal entity that are excluded from the consolidated HQLA stock because of reasonable doubts that they would be freely available to the consolidated (parent) entity in times of stress.	36-37; 171-172
14004	Level 2B non-RMBS assets - exclusions due to legal entity restrictions	The market value (pre-haircut) of any surplus of Level 2B non-RMBS assets held at the legal entity that are excluded from the consolidated HQLA stock because of reasonable doubts that they would be freely available to the consolidated (parent) entity in times of stress.	36-37; 171-172
14005	Level 1 assets - exclusions due to operational requirements	The market value (pre-haircut) of Level 1 assets held by the institution that are not included in the stock of HQLA because of the operational requirements on HQLA.	31-34, 38-40
14006	Level 2A assets - exclusions due to operational requirements	The market value (pre-haircut) of Level 2A assets held by the institution that are not included in the stock of HQLA because of the operational requirements on HQLA.	31-34, 38-40
14007	Level 2B RMBS assets - exclusions due to operational requirements	The market value (pre-haircut) of Level 2B RMBS assets held by the institution that are not included in the stock of HQLA because of the operational requirements on HQLA.	31-34, 38-40
14008	Level 2B non-RMBS assets - exclusions due to operational requirements	The market value (pre-haircut) of Level 2B non-RMBS assets held by the institution that are not included in the stock of HQLA because of the operational requirements on HQLA.	31-34; 38-40
21101	Retail deposits - insured, transactional 3% rate (Canada)	Total retail deposits that are fully insured by an effective deposit insurance scheme in transactional accounts in Canada.	78

AUTORITÉ DES MARCHÉS FINANCIERS

LCR CLASSIFICATION

	A	B	C	D
3	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
34	21102	Retail deposits - insured, transactional 3% rate (outside Canada)	Total retail deposits that are fully insured by an effective deposit insurance scheme in transactional accounts in jurisdictions other than Canada, where the supervisor in that jurisdiction chooses to apply a 3% run-off rate to such retail deposits.	78
35	21103	Retail deposits - insured, transactional 5% rate	Total retail deposits that are fully insured by an effective deposit insurance scheme in transactional accounts in jurisdictions other than Canada, where the supervisor in that jurisdiction chooses to apply a 5% run-off rate to such retail deposits.	75
36	21104	Retail deposits - insured, non-transactional established relationship 3% rate (Canada)	Total retail deposits that are fully insured by an effective deposit insurance scheme in non-transactional accounts with an established relationship in Canada.	78
37	21105	Retail deposits - insured, non-transactional established relationship 3% rate (outside Canada)	Total retail deposits that are fully insured by an effective deposit insurance scheme in non-transactional accounts with an established relationship in a jurisdiction other than Canada, where the supervisor in that jurisdiction chooses to apply a 3% run-off rate to such retail deposits.	78
38	21106	Retail deposits - insured, non-transactional established relationship 5% rate	Total retail deposits that are fully insured by an effective deposit insurance scheme in non-transactional accounts with an established relationship in a jurisdiction other than Canada, where the supervisor in that jurisdiction chooses to apply a 5% run-off rate to such retail deposits.	75
39	21107	Retail deposits - insured, non-transactional non-relationship	Total retail deposits that are fully insured by an effective deposit insurance scheme in accounts that are non-transactional where there is not an established relationship that makes deposit withdrawal highly unlikely.	79
40	21108	Retail deposits - uninsured	Total retail deposits that are non-maturing or mature within 30 days that are not fully insured by an effective deposit insurance scheme.	79
41	21109	Retail deposits - sourced from an unaffiliated third-party	Total retail deposits that are sourced from an unaffiliated third-party (i.e. an entity that is not branded with the institution or that is not branded as a subsidiary of the institution).	79
42	21110	Retail deposits - foreign currency	Total retail deposits that are denominated in a foreign currency (i.e. deposits denominated in any other currency than the domestic currency in a jurisdiction in which the institution operates).	79
43	21111	Retail deposits - term deposits > 30 day maturity	Total retail deposits with a residual maturity or withdrawal notice period greater than 30 days where the depositor has no legal right to withdraw deposits within 30 days, or where early withdrawal results in a significant penalty that is materially greater than the loss of interest.	82
44	21201	Small business deposits - insured, transactional 3% rate (Canada)	Total small business deposits that are fully insured by an effective deposit insurance scheme in transactional accounts in Canada.	78,89
45	21202	Small business deposits - insured, transactional 3% rate (outside Canada)	Total small business deposits that are fully insured by an effective deposit insurance scheme in transactional accounts in jurisdictions other than Canada, where the supervisor in that jurisdiction chooses to apply a 3% run-off rate to such small business deposits.	78,89
46	21203	Small business deposits - insured, transactional 5% rate	Total small business deposits that are fully insured by an effective deposit insurance scheme in transactional accounts in jurisdictions other than Canada, where the supervisor in that jurisdiction chooses to apply a 5% run-off rate to such small business deposits.	75,89
47	21204	Small business deposits - insured, non-transactional established relationship 3% rate (Canada)	Total small business deposits that are fully insured by an effective deposit insurance scheme in non-transactional accounts with an established relationship in Canada.	78,89
48	21205	Small business deposits - insured, non-transactional established relationship 3% rate (outside Canada)	Total small business deposits that are fully insured by an effective deposit insurance scheme in non-transactional accounts with an established relationship in a jurisdiction other than Canada, where the supervisor in that jurisdiction chooses to apply a 3% run-off rate to such small business deposits.	78,89
49	21206	Small business deposits - insured, non-transactional established relationship 5% rate	Total small business deposits that are fully insured by an effective deposit insurance scheme in non-transactional accounts with an established relationship in a jurisdiction other than Canada, where the supervisor in that jurisdiction chooses to apply a 5% run-off rate to such small business deposits.	75,89
50	21207	Small business deposits - insured, non-transactional non-relationship	Total small business deposits that are fully insured by an effective deposit insurance scheme in accounts that are non-transactional where there is not an established relationship that makes deposit withdrawal highly unlikely.	79,89
51	21208	Small business deposits - uninsured	Total small business deposits that are non-maturing or mature within 30 days that are not fully insured by an effective deposit insurance scheme.	79,89
52	21209	Small business deposits - sourced from an unaffiliated third-party	Total small business deposits that are sourced from an unaffiliated third-party (i.e. an entity that is not branded with the institution or that is not branded as a subsidiary of the institution).	79,89
53	21210	Small business deposits - foreign currency	Total small business deposits that are denominated in a foreign currency (i.e. deposits denominated in any other currency than the domestic currency in a jurisdiction in which the institution operates).	79-89
54	21211	Small business deposits - term deposits > 30 day maturity	Total small business deposits with a residual maturity or withdrawal notice period greater than 30 days where the depositor has no legal right to withdraw deposits within 30 days, or where early withdrawal results in a significant penalty that is materially greater than the loss of interest.	82;89
55	21212	Non-financial corporate deposits - operational, insured 3% rate	Total operational deposits (i.e. generated by clearing, custody and cash management activities) provided by non-financial corporates that are fully covered by an effective deposit insurance scheme and are in jurisdictions where the supervisor chooses to prescribe a 3% run-off rate.	104
56	21213	Non-financial corporate deposits - operational, insured 5% rate	Total operational deposits (i.e. generated by clearing, custody and cash management activities) provided by non-financial corporates that are fully covered by an effective deposit insurance scheme and are in jurisdictions where the supervisor chooses to prescribe a 5% run-off rate.	104
57	21214	Non-financial corporate deposits - operational, uninsured	Total operational deposits (i.e. generated by clearing, custody and cash management activities) provided by non-financial corporates that are not fully covered by an effective deposit insurance scheme.	93-103
58	21215	Non-financial corporate deposits - non-operational, amount fully covered by deposit insurance	Total non-operational deposits provided by non-financial corporates where the entire amount of the deposit is fully covered by an effective deposit insurance scheme.	108
59	21216	Non-financial corporate deposits - non-operational, amount not fully covered by deposit insurance	Total non-operational deposits provided by non-financial corporates where the entire amount of the deposit is not fully covered by an effective deposit insurance scheme.	107
60	21217	Sovereign, central bank, PSE, MDB deposits - operational, insured 3% rate	Total operational deposits (i.e. generated by clearing, custody and cash management activities) provided by sovereigns, central banks, PSEs and MDBs that are fully covered by an effective deposit insurance scheme and are in jurisdictions where the supervisor chooses to prescribe a 3% run-off rate.	104
61	21218	Sovereign, central bank, PSE, MDB deposits - operational, insured 5% rate	Total operational deposits (i.e. generated by clearing, custody and cash management activities) provided by sovereigns, central banks, PSEs and MDBs that are fully covered by an effective deposit insurance scheme and are in jurisdictions where the supervisor chooses to prescribe a 5% run-off rate.	104
62	21219	Sovereign, central bank, PSE, MDB deposits - operational, uninsured	Total operational deposits (i.e. generated by clearing, custody and cash management activities) provided by sovereigns, central banks, PSEs and MDBs that are not fully covered by an effective deposit insurance scheme.	93-103
63	21220	Sovereign, central bank, PSE, MDB deposits - non-operational, amount fully covered by deposit insurance	Total non-operational deposits provided by sovereigns, central banks, PSEs and MDBs where the entire amount of the deposit is fully covered by an effective deposit insurance scheme.	108
64	21221	Sovereign, central bank, PSE, MDB deposits - non-operational, amount not fully covered by deposit insurance	Total non-operational deposits provided by sovereigns, central banks, PSEs and MDBs where the entire amount of the deposit is not fully covered by an effective deposit insurance scheme.	107

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LCR CLASSIFICATION

	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
65	21222	Bank deposits - operational, insured 3% rate	Total operational deposits (i.e. generated by clearing, custody and cash management activities) provided by banks that are fully covered by an effective deposit insurance scheme and are in jurisdictions where the supervisor chooses to prescribe a 3% run-off rate.	104
66	21223	Bank deposits - operational, insured 5% rate	Total operational deposits (i.e. generated by clearing, custody and cash management activities) provided by banks that are fully covered by an effective deposit insurance scheme and are in jurisdictions where the supervisor chooses to prescribe a 5% run-off rate.	104
67	21224	Bank deposits - operational, uninsured	Total operational deposits (i.e. generated by clearing, custody and cash management activities) provided by banks that are not fully covered by an effective deposit insurance scheme.	93-103
68	21225	Bank deposits - non-operational	Total non-operational deposits provided by other banks.	109
69	21226	Other FI and other legal entity deposits - operational, insured 3% rate	Total operational deposits (i.e. generated by clearing, custody and cash management activities) provided by financial institutions (other than banks) and other legal entities that are fully covered by an effective deposit insurance scheme and are in jurisdictions where the supervisor chooses to prescribe a 3% run-off rate.	104
70	21227	Other FI and other legal entity deposits - operational, insured 5% rate	Total operational deposits (i.e. generated by clearing, custody and cash management activities) provided by financial institutions (other than banks) and other legal entities that are fully covered by an effective deposit insurance scheme and are in jurisdictions where the supervisor chooses to prescribe a 5% run-off rate.	104
71	21228	Other FI and other legal entity deposits - operational, uninsured	Total operational deposits (i.e. generated by clearing, custody and cash management activities) provided by financial institutions (other than banks) and other legal entities that are not fully covered by an effective deposit insurance scheme.	93-103
72	21229	Other FI and other legal entity deposits - non-operational	Total non-operational deposits provided by financial institutions (other than banks) and other legal entities.	109
73	21230	Unsecured debt issuance	Total of all notes, bonds and other debt securities (excluding on bonds sold exclusively to the retail or small business customer markets, and excluding outflows on covered bonds).	110
74	21231	Additional balances required to be installed in central bank reserves	Amounts to be installed in the central bank reserves within 30 days.	Footnote 50(b)
75	21301	Secured funding - with domestic central bank - Level 1 assets (transactions using eligible HQLA) - amount received	The amount received from only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 1 assets and where the Level 1 assets would otherwise have been reported in the institution's eligible Level 1 assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
76	21302	Secured funding - with domestic central bank - Level 1 assets (transactions using eligible HQLA) - market value of collateral extended	The market value of collateral extended in only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 1 assets and where the Level 1 assets would otherwise have been reported in the institution's eligible Level 1 assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
77	21303	Secured funding - with domestic central bank - Level 1 assets (transactions not using eligible HQLA) - amount received	The amount received from only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 1 assets and where the Level 1 assets would not otherwise have been reported in the institution's eligible Level 1 assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
78	21304	Secured funding - with domestic central bank - Level 1 assets (transactions not using eligible HQLA) - market value of collateral extended	The market value of collateral extended in only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 1 assets and where the Level 1 assets would not otherwise have been reported in the institution's eligible Level 1 assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
79	21305	Secured funding - with domestic central bank - Level 2A assets (transactions using eligible HQLA) - amount received	The amount received from only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 2A assets and where the Level 2A assets would otherwise have been reported in the institution's eligible Level 2A assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
80	21306	Secured funding - with domestic central bank - Level 2A assets (transactions using eligible HQLA) - market value of collateral extended	The market value of collateral extended in only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 2A assets and where the Level 2A assets would otherwise have been reported in the institution's eligible Level 2A assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
81	21307	Secured funding - with domestic central bank - Level 2A assets (transactions not using eligible HQLA) - amount received	The amount received from only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 2A assets and where the Level 2A assets would not otherwise have been reported in the institution's eligible Level 2A assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
82	21308	Secured funding - with domestic central bank - Level 2A assets (transactions not using eligible HQLA) - market value of collateral extended	The market value of collateral extended in only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 2A assets and where the Level 2A assets would not otherwise have been reported in the institution's eligible Level 2A assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
83	21309	Secured funding - with domestic central bank - Level 2B RMBS assets (transactions using eligible HQLA) - amount received	The amount received from only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 2B RMBS assets and where the Level 2B RMBS assets would otherwise have been reported in the institution's eligible Level 2B RMBS assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
84	21310	Secured funding - with domestic central bank - Level 2B RMBS assets (transactions using eligible HQLA) - market value of collateral extended	The market value of collateral extended in only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 2B RMBS assets and where the Level 2B RMBS assets would otherwise have been reported in the institution's eligible Level 2B RMBS assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
85	21311	Secured funding - with domestic central bank - Level 2B RMBS assets (transactions not using eligible HQLA) - amount received	The amount received from only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 2B RMBS assets and where the Level 2B RMBS assets would not otherwise have been reported in the institution's eligible Level 2B RMBS assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
86	21312	Secured funding - with domestic central bank - Level 2B RMBS assets (transactions not using eligible HQLA) - market value of collateral extended	The market value of collateral extended in only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 2B RMBS assets and where the Level 2B RMBS assets would not otherwise have been reported in the institution's eligible Level 2B RMBS assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115

	A	B	C	D
1	AUTORITÉ DES MARCHÉS FINANCIERS	**LCR CLASSIFICATION**		
2				
3	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
87	21313	Secured funding - with domestic central bank - Level 2B non-RMBS assets (transactions using eligible HQLA) - amount received	The amount received from only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 2B non-RMBS assets and where the Level 2B non-RMBS assets would otherwise have been reported in the institution's eligible Level 2B non-RMBS assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
88	21314	Secured funding - with domestic central bank - Level 2B non-RMBS assets (transactions using eligible HQLA) - market value of collateral extended	The market value of collateral extended in only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 2B non-RMBS assets and where the Level 2B non-RMBS assets would otherwise have been reported in the institution's eligible Level 2B non-RMBS assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
89	21315	Secured funding - with domestic central bank - Level 2B non-RMBS assets (transactions not using eligible HQLA) - amount received	The amount received from only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 2B non-RMBS assets and where the Level 2B non-RMBS assets would not otherwise have been reported in the institution's eligible Level 2B non-RMBS assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
90	21316	Secured funding - with domestic central bank - Level 2B non-RMBS assets (transactions not using eligible HQLA) - market value of collateral extended	The market value of collateral extended in only those secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by Level 2B non-RMBS assets and where the Level 2B non-RMBS assets would not otherwise have been reported in the institution's eligible Level 2B non-RMBS assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
91	21317	Secured funding - with domestic central bank - non-HQLA assets (all transactions) - amount received	The amount received from all secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by non-HQLA assets.	114-115
92	21318	Secured funding - with domestic central bank - non-HQLA assets (all transactions) - market value of collateral extended	The market value of collateral extended in all secured funding or repo transactions with the institution's domestic central bank that mature within 30 days and are backed by non-HQLA assets.	114-115
93	21319	Secured funding - not with domestic central bank - Level 1 assets (transactions using eligible HQLA) - amount received	The amount received from only those secured funding or repo transactions that are not conducted with the institution's domestic central bank that mature within 30 days and are backed by Level 1 assets and where the Level 1 assets would otherwise have been reported in the institution's eligible Level 1 assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
94	21320	Secured funding - not with domestic central bank - Level 1 assets (transactions using eligible HQLA) - market value of collateral extended	The market value of collateral extended in only those secured funding or repo transactions that are not conducted with the institution's domestic central bank that mature within 30 days and are backed by Level 1 assets and where the Level 1 assets would otherwise have been reported in the institution's eligible Level 1 assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
95	21321	Secured funding - not with domestic central bank - Level 1 assets (transactions not using eligible HQLA) - amount received	The amount received from only those secured funding or repo transactions that are not conducted with the institution's domestic central bank that mature within 30 days and are backed by Level 1 assets and where the Level 1 assets would not otherwise have been reported in the institution's eligible Level 1 assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
96	21322	Secured funding - not with domestic central bank - Level 1 assets (transactions not using eligible HQLA) - market value of collateral extended	The market value of collateral extended in only those secured funding or repo transactions that are not conducted with the institution's domestic central bank that mature within 30 days and are backed by Level 1 assets and where the Level 1 assets would not otherwise have been reported in the institution's eligible Level 1 assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
97	21323	Secured funding - not with domestic central bank - Level 2A assets (transactions using eligible HQLA) - amount received	The amount received from only those secured funding or repo transactions that are not conducted with the institution's domestic central bank that mature within 30 days and are backed by Level 2A assets and where the Level 2A assets would otherwise have been reported in the institution's eligible Level 2A assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
98	21324	Secured funding - not with domestic central bank - Level 2A assets (transactions using eligible HQLA) - market value of collateral extended	The market value of collateral extended in only those secured funding or repo transactions that are not conducted with the institution's domestic central bank that mature within 30 days and are backed by Level 2A assets and where the Level 2A assets would otherwise have been reported in the institution's eligible Level 2A assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
99	21325	Secured funding - not with domestic central bank - Level 2A assets (transactions not using eligible HQLA) - amount received	The amount received from only those secured funding or repo transactions that are not conducted with the institution's domestic central bank that mature within 30 days and are backed by Level 2A assets and where the Level 2A assets would not otherwise have been reported in the institution's eligible Level 2A assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
100	21326	Secured funding - not with domestic central bank - Level 2A assets (transactions not using eligible HQLA) - market value of collateral extended	The market value of collateral extended in only those secured funding or repo transactions that are not conducted with the institution's domestic central bank that mature within 30 days and are backed by Level 2A assets and where the Level 2A assets would not otherwise have been reported in the institution's eligible Level 2A assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
101	21327	Secured funding - not with domestic central bank - Level 2B RMBS assets (transactions using eligible HQLA) - amount received	The amount received from only those secured funding or repo transactions that are not conducted with the institution's domestic central bank that mature within 30 days and are backed by Level 2B RMBS assets and where the Level 2B RMBS assets would otherwise have been reported in the institution's eligible Level 2B RMBS assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
102	21328	Secured funding - not with domestic central bank - Level 2B RMBS assets (transactions using eligible HQLA) - market value of collateral extended	The market value of collateral extended in only those secured funding or repo transactions that are not conducted with the institution's domestic central bank that mature within 30 days and are backed by Level 2B RMBS assets and where the Level 2B RMBS assets would otherwise have been reported in the institution's eligible Level 2B RMBS assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
103	21329	Secured funding - not with domestic central bank - Level 2B RMBS assets (transactions not using eligible HQLA) - amount received	The amount received from only those secured funding or repo transactions that are not conducted with the institution's domestic central bank that mature within 30 days and are backed by Level 2B RMBS assets and where the Level 2B RMBS assets would not otherwise have been reported in the institution's eligible Level 2B RMBS assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115

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3	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
104	21330	Secured funding - not with domestic central bank - Level 2B RMBS assets (transactions not using eligible HQLA) - market value of collateral extended	The market value of collateral extended in only those secured funding or repo transactions that are not conducted with the institution's domestic central bank that mature within 30 days and are backed by Level 2B RMBS assets and where the Level 2B RMBS assets would not otherwise have been reported in the institution's eligible Level 2B RMBS assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
105	21331	Secured funding - with domestic sovereign, MDB or domestic PSE with 20% RW - Level 2B non-RMBS assets (transactions using eligible HQLA) - amount received	The amount received from all secured funding or repo transactions that are conducted with the institution's domestic sovereign, a MDB, or a domestic PSE with a 20% risk-weight that mature within 30 days and are backed by Level 2B non-RMBS assets and where the Level 2B non-RMBS assets would otherwise have been reported in the institution's eligible Level 2B non-RMBS assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
106	21332	Secured funding - with domestic sovereign, MDB or domestic PSE with 20% RW - Level 2B non-RMBS assets (transactions using eligible HQLA) - market value of collateral extended	The market value of collateral extended in all secured funding or repo transactions that are conducted with the institution's domestic sovereign, a MDB, or a domestic PSE with a 20% risk-weight that mature within 30 days and are backed by Level 2B non-RMBS assets and where the Level 2B non-RMBS assets would otherwise have been reported in the institution's eligible Level 2B non-RMBS assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
107	21333	Secured funding - with domestic sovereign, MDB or domestic PSE with 20% RW - Level 2B non-RMBS assets (transactions not using eligible HQLA) - amount received	The amount received from all secured funding or repo transactions that are conducted with the institution's domestic sovereign, a MDB, or a domestic PSE with a 20% risk-weight that mature within 30 days and are backed by Level 2B non-RMBS assets and where the Level 2B non-RMBS assets would not otherwise have been reported in the institution's eligible Level 2B non-RMBS assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
108	21334	Secured funding - with domestic sovereign, MDB or domestic PSE with 20% RW - Level 2B non-RMBS assets (transactions not using eligible HQLA) - market value of collateral extended	The market value of collateral extended in all secured funding or repo transactions that are conducted with the institution's domestic sovereign, a MDB, or a domestic PSE with a 20% risk-weight that mature within 30 days and are backed by Level 2B non-RMBS assets and where the Level 2B non-RMBS assets would not otherwise have been reported in the institution's eligible Level 2B non-RMBS assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
109	21335	Secured funding - not with domestic sovereign, MDB or domestic PSE with 20% RW - Level 2B non-RMBS assets (transactions using eligible HQLA) - amount received	The amount received from all secured funding or repo transactions that are not conducted with the institution's domestic sovereign, a MDB, or a domestic PSE with a 20% risk-weight that mature within 30 days and are backed by Level 2B non-RMBS assets and where the Level 2B non-RMBS assets would otherwise have been reported in the institution's eligible Level 2B non-RMBS assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
110	21336	Secured funding - not with domestic sovereign, MDB or domestic PSE with 20% RW - Level 2B non-RMBS assets (transactions using eligible HQLA) - market value of collateral extended	The market value of collateral extended in all secured funding or repo transactions that are not conducted with the institution's domestic sovereign, a MDB, or a domestic PSE with a 20% risk-weight that mature within 30 days and are backed by Level 2B non-RMBS assets and where the Level 2B non-RMBS assets would otherwise have been reported in the institution's eligible Level 2B non-RMBS assets (if they were not already securing the particular transaction in question) because (i) they would be held unencumbered, and (ii) they would meet the operational requirements for HQLA.	114-115
111	21337	Secured funding - not with domestic sovereign, MDB or domestic PSE with 20% RW - Level 2B non-RMBS assets (transactions not using eligible HQLA) - amount received	The amount received from all secured funding or repo transactions that are not conducted with the institution's domestic sovereign, a MDB, or a domestic PSE with a 20% risk-weight that mature within 30 days and are backed by Level 2B non-RMBS assets and where the Level 2B non-RMBS assets would not otherwise have been reported in the institution's eligible Level 2B non-RMBS assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
112	21338	Secured funding - not with domestic sovereign, MDB or domestic PSE with 20% RW - Level 2B non-RMBS assets (transactions not using eligible HQLA) - market value of collateral extended	The market value of collateral extended in all secured funding or repo transactions that are not conducted with the institution's domestic sovereign, a MDB, or a domestic PSE with a 20% risk-weight that mature within 30 days and are backed by Level 2B non-RMBS assets and where the Level 2B non-RMBS assets would not otherwise have been reported in the institution's eligible Level 2B non-RMBS assets (if they were not already securing the particular transaction in question) because (i) they would not be held unencumbered, and/or (ii) they would not meet the operational requirements for HQLA.	114-115
113	21339	Secured funding - with domestic sovereign, MDB or domestic PSE with 20% RW - non-HQLA assets (all transactions) - amount received	The amount received from all secured funding or repo transactions that are conducted with the institution's domestic sovereign, a MDB, or a domestic PSE with a 20% risk-weight that mature within 30 days and are backed by non-HQLA assets.	114-115
114	21340	Secured funding - with domestic sovereign, MDB or domestic PSE with 20% RW - non-HQLA assets (all transactions) - market value of collateral extended	The market value of collateral extended in all secured funding or repo transactions that are conducted with the institution's domestic sovereign, a MDB, or a domestic PSE with a 20% risk-weight that mature within 30 days and are backed by non-HQLA assets.	114-115
115	21341	Secured funding - not with domestic sovereign, MDB or domestic PSE not with 20% RW - non-HQLA assets (all transactions) - amount received	The amount received from all secured funding or repo transactions that are not conducted with the institution's domestic sovereign, a MDB, or a domestic PSE with a 20% risk-weight that mature within 30 days and are backed by non-HQLA assets.	114-115
116	21342	Secured funding - not with domestic sovereign, MDB or domestic PSE not with 20% RW - non-HQLA assets (all transactions) - market value of collateral extended	The market value of collateral extended in all secured funding or repo transactions that are not conducted with the institution's domestic sovereign, a MDB, or a domestic PSE with a 20% risk-weight that mature within 30 days and are backed by non-HQLA assets.	114-115
117	21401	Derivatives cash outflow	Institutions should calculate, in accordance with their existing valuation methodologies, expected contractual derivative cash inflows and outflows. Cash flows may be calculated on a net basis (i.e. inflows can offset outflows) by counterparty, only where a valid master netting agreement exists. The sum of all net cash outflows should be reported here. Institutions should exclude from such calculations those liquidity requirements that would result from increased collateral needs due to market value movements (to be reported under the classification 21408 'Market valuation changes on derivative and other transactions') or falls in value of collateral posted (reported under the classifications 21403 'Valuation changes on posted collateral - cash and Level 1 collateral' and 21404 'Valuation changes on posted collateral - non-Level 1 collateral'). Options should be assumed to be exercised when they are 'in the money' to the option buyer.	116-117
118	21402	Downgrade triggers in derivatives and other financing transactions	The amount of collateral that would need to be posted for or contractual cash outflows generated by any downgrade up to and including a 3-notch downgrade of the institution's long-term credit rating. Triggers linked to an institution's short-term rating should be assumed to be triggered at the corresponding long-term rating in accordance with published ratings criteria. The impact of the downgrade should consider impacts on all types of margin collateral and contractual triggers which change rehypothecation rights for non-segregated collateral.	118
119	21403	Valuation changes on posted collateral - cash and Level 1 collateral	Current market value of relevant collateral posted as margin for derivatives and other transactions that, if they had been unencumbered, would have been eligible for inclusion as Level 1 HQLA.	119
120	21404	Valuation changes on posted collateral - non-Level 1 collateral	Current market value of relevant collateral posted as margin for derivatives and other transactions other than those included under the classification 21403 'Valuation changes on posted collateral - cash and Level 1 collateral'. This amount should be calculated net of collateral received on a counterparty basis (provided that the collateral received is not subject to restrictions on reuse or rehypothecation). Any collateral that is in a segregated margin account can only be used to offset outflows that are associated with payments that are eligible to be offset from that same account.	119
121	21405	Excess non-segregated collateral that can contractually be called by counterparty	The amount of non-segregated collateral that the institution currently has received from counterparties but could under legal documentation be recalled because the collateral is in excess of that counterparty's current collateral requirements.	120

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	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
122	21406	Contractually required collateral where counterparty has not yet demanded collateral be posted	The amount of collateral that is contractually due from the institution, but for which the counterparty has not yet demanded the posting of such collateral.	121
123	21407	Collateral substitution to non-HQLA assets	The amount of HQLA collateral that can be substituted for non-HQLA without the institution's consent that has been received to secure transactions and that has not been segregated (e.g. otherwise included in HQLA, as secured funding collateral or in other institution operations).	122
124	21408	Market valuation changes on derivative and other transactions	Any potential liquidity needs deriving from full collateralisation of mark-to-market exposures on derivative and other transactions. Institutions should calculate any outflow generated by increased needs related to market valuation changes by identifying the largest absolute net 30-day collateral flow realised during the preceding 24 months, where the absolute net collateral flow is based on both realised outflows and inflows. Inflows and outflows of transactions executed under the same master netting agreement can be treated on a net basis.	123
125	21409	Loss of funding - ABS and other structured financing instruments issued by the institution	Balances of term asset-backed securities and other structured financing instruments, excluding covered bonds, issued by the institution that mature in 30 days or less. To the extent that sponsored conduits/SPVs are required to be consolidated under liquidity requirements, their assets and liabilities should be taken into account.	124
126	21410	Loss of funding - covered bonds issued by the institution	Balances of covered bonds, issued by the institution that mature in 30 days or less.	124
127	21411	Loss of funding - ABCP, conduits, SIVs - debt maturing ≤ 30 days	All funding on asset-backed commercial paper, conduits, securities investment vehicles and other such financing facilities maturing or returnable within 30 days.	125
128	21412	Loss of funding - ABCP, conduits, SIVs - embedded options	All funding on asset-backed commercial paper, conduits, securities investment vehicles and other such financing facilities not maturing within 30 days but with embedded options that could reduce the effective maturity of the debt to 30 days or less.	125
129	21413	Loss of funding - ABCP, conduits, SIVs - other potential losses	Any other potential losses associated with all funding on asset-backed commercial paper, conduits, securities investment vehicles and other such financing facilities.	125
130	21414	Undrawn committed credit and liquidity facilities - retail and small business customers	Balances of undrawn committed credit and liquidity facilities extended by the institution to natural persons and small business customers.	131(a)
131	21415	Undrawn committed credit facilities - non-financial corporates	Balances of undrawn committed credit facilities extended by the institution to non-financial institution corporations (excluding small business customers). The amount reported should also include any 'additional capacity' of liquidity facilities provided to non-financial corporates.	131(b)
132	21416	Undrawn committed liquidity facilities - non-financial corporates	The amount of undrawn committed liquidity facilities should be the amount of currently outstanding debt (or proportionate share if a syndicated facility) issued by non-financial institution corporations (excluding small business customers) maturing within a 30 day period that is backstopped by the facility.	131(c)
133	21417	Undrawn committed credit facilities - sovereigns, central banks, PSEs, MDBs	Balances of undrawn committed credit facilities extended by the institution to sovereigns, central banks, PSEs, and multilateral development banks. The amount reported should also include any 'additional capacity' of liquidity facilities provided to sovereigns, central banks, PSEs, and multilateral development banks.	131(b)
134	21418	Undrawn committed liquidity facilities - sovereigns, central banks, PSEs, MDBs	The amount of undrawn committed liquidity facilities should be the amount of currently outstanding debt (or proportionate share if a syndicated facility) issued by sovereigns, central banks, PSEs, or multilateral development banks maturing within a 30 day period that is backstopped by the facility.	131(c)
135	21419	Undrawn committed credit and liquidity facilities - banks subject to prudential supervision	Balances of undrawn committed credit and liquidity facilities extended to banks that are subject to prudential supervision.	131(d)
136	21420	Undrawn committed credit facilities - other FIs	Balances of undrawn committed credit facilities extended by the institution to other financial institutions (including securities firms, insurance companies, fiduciaries and beneficiaries). The amount reported should also include any 'additional capacity' of liquidity facilities provided to other financial institutions (including securities firms, insurance companies, fiduciaries and beneficiaries).	131(e)
137	21421	Undrawn committed liquidity facilities - other FIs	The amount of undrawn committed liquidity facilities should be the amount of currently outstanding debt (or proportionate share if a syndicated facility) issued by other financial institutions (including securities firms, insurance companies, fiduciaries and beneficiaries) maturing within a 30 day period that is backstopped by the facility.	131(f)
138	21422	Undrawn committed credit and liqudity facilities - other legal entities	Balances of undrawn committed credit and liquidity facilities extended to other legal entities, including hedge funds, money market funds and special purpose funding vehicles (e.g. SPEs or conduits), or other vehicles used to finance the institution's own assets.	131(g)
139	21423	Other contractual obligations to extend funds - FIs	Any contractual lending obligations to financial institutions not captured elsewhere.	132
140	21424	Other contractual obligations to extend funds - retail customers	The full amount of contractual obligations to extend funds to retail clients within the next 30 calendar days (not netted for the assumed roll-over on the inflows that are reported under the classification 22201 'Contractual inflows - retail customers'). Unfunded commitments should be reported here only where i) the borrower has accepted the commitment extended by the institution and all conditions related to the commitments have been fully satisfied, and ii) the requirement to fund the commitment falls within the LCR's 30-day time horizon.	133
141	21425	Other contractual obligations to extend funds - small business customers	The full amount of contractual obligations to extend funds to small business customers within the next 30 calendar days (not netted for the assumed roll-over on the inflows that are reported under the classification 22202 'Contractual inflows - small business customers').	133
142	21426	Other contractual obligations to extend funds - non-financial corporate customers	The full amount of contractual obligations to extend funds to non-financial corporate clients within the next 30 calendar days (not netted for the assumed roll-over on the inflows that are reported under the classification 22203 'Contractual inflows - non-financial corporate customers').	133
143	21427	Other contractual obligations to extend funds - other customers	The full amount of contractual obligations to extend funds to other clients within the next 30 calendar days (not netted for the assumed roll-over on the inflows that are reported under the classification 22208 'Contractual inflows - other entities').	133
144	21428	Other contingent funding obligations - joint ventures or minority investments in entities	Non contractual contingent funding obligations related to potential liquidity draws from joint ventures or minority investments in entities, which are not consolidated, where there is the expectation that the institution will be the main liquidity provider when the entity is in need of liquidity.	137
145	21429	Other contingent funding obligations - unconditionally revocable credit and liquidity facilities - retail and small business customers	Balances of undrawn credit and liquidity facilities provided to retail and small business customers where the institution has the right to unconditionally revoke the undrawn portion of these facilities.	140
146	21430	Other contingent funding obligations - unconditionally revocable credit and liquidity facilities - other customers	Balances of undrawn credit and liquidity facilities provided to other customers where the institution has the right to unconditionally revoke the undrawn portion of these facilities.	140
147	21431	Other contingent funding obligations - trade finance-related obligations	Trade finance instruments consist of trade-related obligations directly underpinned by the movement of goods or the provision of services. Amounts to be reported include items such as outstanding documentary trade letters of credit, documentary and clean collection, import bills, and export bills; and outstanding guarantees directly related to trade finance obligations, such as shipping guarantees. Lending commitments, such as direct import or export financing for non-financial corporate firms, should not be reported here, rather reported as committed facilities.	138-139
148	21432	Other contingent funding obligations - guarantees and letters of credit unrelated to trade finance	The outstanding amount of letters of credit issued by the institution and guarantees unrelated to trade finance obligations.	140

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	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
149	21433	Other contingent funding obligations - debt buyback requests	Potential requests for debt repurchases of the institution's own debt or that of related conduits, securities investment vehicles and other such financing facilities.	140
150	21434	Other contingent funding obligations - structured products	Structured products where customers anticipate ready marketability, such as adjustable rate notes and variable rate demand notes (VRDNs).	140
151	21435	Other contingent funding obligations - managed funds	Managed funds that are marketed with the objective of maintaining a stable value such as money market mutual funds or other types of stable value collective investment funds, etc.	140
152	21436	Other contingent funding obligations - other non-contractual obligations	Any other non-contractual obligation.	140
153	21437	Other contingent funding obligations - outstanding debt securities with remaining maturity > 30 days	For issuers with an affiliated dealer or market maker, there may be a need to include an amount of the outstanding debt securities (unsecured and secured, term as well as short term) having maturities greater than 30 calendar days, to cover the potential repurchase of such outstanding securities.	140
154	21438	Other contingent funding obligations - customer short positions covered by other customers' collateral	Amount of contingent obligations related to instances where the institution has internally matched client assets against other clients' short positions where the collateral does not qualify as Level 1 or Level 2, and the institution may be obligated to find additional sources of funding for these positions in the event of client withdrawals. Instances where the collateral qualifies as Level 1 or Level 2 assets should be reported in the appropriate secured funding category.	140
155	21439	Other contingent funding obligations - bank outright short positions covered by a collateralised SFT	Amount of the institution's outright short positions that are being covered by collateralised securities financing transactions. Such short positions are assumed to be maintained throughout the 30-day period and receive a 0% outflow. The corresponding collateralised securities financing transactions that are covering such short positions should be reported in the relevant secured lending or collateral swaps category.	147
156	21440	Other contractual cash outflow	Any other contractual cash outflows within the next 30 calendar days, such as such as outflows to cover unsecured collateral borrowings, uncovered short positions, dividends or contractual interest payments, but excluding outflows related to operating costs.	141, 147
157	22101	Secured lending - collateral not re-used - Level 1 assets (transactions using eligible HQLA) - amount extended	The amount of cash extended in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 1 quality and is reported in the institution's eligible Level 1 assets as the assets meet the operational requirements for HQLA , and the received collateral has not been re-used (not rehypothecated) to cover the institution's outright short positions.	145-146
158	22102	Secured lending - collateral not re-used - Level 1 assets (transactions using eligible HQLA) - market value of collateral received	The market value of collateral received in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 1 quality and is reported in the institution's eligible Level 1 assets as the assets meet the operational requirements for HQLA, and the received collateral has not been re-used (not rehypothecated) to cover the institution's outright short positions.	145-146
159	22103	Secured lending - collateral not re-used - Level 1 assets (transactions not using eligible HQLA) - amount extended	The amount of cash extended in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 1 quality and is not reported in the institution's eligible Level 1 assets as the assets do not meet the operational requirements for HQLA , and the received collateral has not been re-used (not rehypothecated) to cover the institution's outright short positions.	145-146
160	22104	Secured lending - collateral not re-used - Level 1 assets (transactions not using eligible HQLA) - market value of collateral received	The market value of collateral received in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 1 quality and is not reported in the institution's eligible Level 1 assets as the assets do not meet the operational requirements for HQLA, and the received collateral has not been re-used (not rehypothecated) to cover the institution's outright short positions.	145-146
161	22105	Secured lending - collateral not re-used - Level 2A assets (transactions using eligible HQLA) - amount extended	The amount of cash extended in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2A quality and is reported in the institution's eligible Level 2A assets as the assets meet the operational requirements for HQLA , and the received collateral has not been re-used (not rehypothecated) to cover the institution's outright short positions.	145-146
162	22106	Secured lending - collateral not re-used - Level 2A assets (transactions using eligible HQLA) - market value of collateral received	The market value of collateral received in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2A quality and is reported in the institution's eligible Level 2A assets as the assets meet the operational requirements for HQLA, and the received collateral has not been re-used (not rehypothecated) to cover the institution's outright short positions.	145-146
163	22107	Secured lending - collateral not re-used - Level 2A assets (transactions not using eligible HQLA) - amount extended	The amount of cash extended in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2A quality and is not reported in the institution's eligible Level 2A assets as the assets do not meet the operational requirements for HQLA , and the received collateral has not been re-used (not rehypothecated) to cover the institution's outright short positions.	145-146
164	22108	Secured lending - collateral not re-used - Level 2A assets (transactions not using eligible HQLA) - market value of collateral received	The market value of collateral received in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2A quality and is not reported in the institution's eligible Level 2A assets as the assets do not meet the operational requirements for HQLA, and the received collateral has not been re-used (not rehypothecated) to cover the institution's outright short positions.	145-146
165	22109	Secured lending - collateral not re-used - Level 2B RMBS assets (transactions using eligible HQLA) - amount extended	The amount of cash extended in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2B RMBS quality and is reported in the institution's eligible Level 2B RMBS assets as the assets meet the operational requirements for HQLA , and the received collateral has not been re-used (not rehypothecated) to cover the institution's outright short positions.	145-146
166	22110	Secured lending - collateral not re-used - Level 2B RMBS assets (transactions using eligible HQLA) - market value of collateral received	The market value of collateral received in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2B RMBS quality and is reported in the institution's eligible Level 2B RMBS assets as the assets meet the operational requirements for HQLA, and the received collateral has not been re-used (not rehypothecated) to cover the institution's outright short positions.	145-146
167	22111	Secured lending - collateral not re-used - Level 2B RMBS assets (transactions not using eligible HQLA) - amount extended	The amount of cash extended in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2B RMBS quality and is not reported in the institution's eligible Level 2B RMBS assets as the assets do not meet the operational requirements for HQLA , and the received collateral has not been re-used (not rehypothecated) to cover the institution's outright short positions.	145-146
168	22112	Secured lending - collateral not re-used - Level 2B RMBS assets (transactions not using eligible HQLA) - market value of collateral received	The market value of collateral received in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2B RMBS quality and is not reported in the institution's eligible Level 2B RMBS assets as the assets do not meet the operational requirements for HQLA, and the received collateral has not been re-used (not rehypothecated) to cover the institution's outright short positions.	145-146
169	22113	Secured lending - collateral not re-used - Level 2B non-RMBS assets (transactions using eligible HQLA) - amount extended	The amount of cash extended in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2B non-RMBS quality and is reported in the institution's eligible Level 2B non-RMBS assets as the assets meet the operational requirements for HQLA , and the received collateral has not been re-used (not rehypothecated) to cover the institution's outright short positions.	145-146
170	22114	Secured lending - collateral not re-used - Level 2B non-RMBS assets (transactions using eligible HQLA) - market value of collateral received	The market value of collateral received in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2B non-RMBS quality and is reported in the institution's eligible Level 2B non-RMBS assets as the assets meet the operational requirements for HQLA, and the received collateral has not been re-used (not rehypothecated) to cover the institution's outright short positions.	145-146

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3	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
171	22115	Secured lending - collateral not re-used - Level 2B non-RMBS assets (transactions not using eligible HQLA) - amount extended	The amount of cash extended in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2B non-RMBS quality and is not reported in the institution's eligible Level 2B non-RMBS assets as the assets do not meet the operational requirements for HQLA , and the received collateral has not been re-used (not rehypothecated) to cover the institution’s outright short positions.	145-146
172	22116	Secured lending - collateral not re-used - Level 2B non-RMBS assets (transactions not using eligible HQLA) - market value of collateral received	The market value of collateral received in only those reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2B non-RMBS quality and is not reported in the institution's eligible Level 2B non-RMBS assets as the assets do not meet the operational requirements for HQLA, and the received collateral has not been re-used (not rehypothecated) to cover the institution’s outright short positions.	145-146
173	22117	Secured lending - collateral not re-used - margin lending with non-HQLA collateral - amount extended	The amount of cash extended in collateralised loans extended to customers for the purpose of taking leveraged trading positions (“margin loans”) made against non-HQLA collateral, where the received collateral has not been re-used (not rehypothecated) to cover the institution’s outright short positions.	145-146
174	22118	Secured lending - collateral not re-used - margin lending with non-HQLA collateral - market value of collateral received	The market value of collateral received in collateralised loans extended to customers for the purpose of taking leveraged trading positions (“margin loans”) made against non-HQLA collateral, where the received collateral has not been re-used (not rehypothecated) to cover the institution’s outright short positions.	145-146
175	22119	Secured lending - collateral not re-used - other non-HQLA collateral - amount extended	The amount of cash extended in reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is not of Level 1 or Level 2 quality and the received collateral has not been re-used (not rehypothecated) to cover the institution’s outright short positions.	145-146

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	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
176	22120	Secured lending - collateral not re-used - other non-HQLA collateral - market value of collateral received	The market value of collateral received in reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is not of Level 1 or Level 2 quality and the received collateral has not been re-used (not rehypothecated) to cover the institution's outright short positions.	145-146
177	22121	Secured lending - collateral re-used - Level 1 assets - amount extended	The amount of cash extended in reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 1 quality and the received collateral has been re-used (rehypothecated) to cover the institution's outright short positions.	145-146
178	22122	Secured lending - collateral re-used - Level 1 assets - market value of collateral received	The market value of collateral received in reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 1 quality and the received collateral has been re-used (rehypothecated) to cover the institution's outright short positions.	145-146
179	22123	Secured lending - collateral re-used - Level 2A assets - amount extended	The amount of cash extended in reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2A quality and the received collateral has been re-used (rehypothecated) to cover the institution's outright short positions.	145-146
180	22124	Secured lending - collateral re-used - Level 2A assets - market value of collateral received	The market value of collateral received in reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2A quality and the received collateral has been re-used (rehypothecated) to cover the institution's outright short positions.	145-146
181	22125	Secured lending - collateral re-used - Level 2B RMBS assets - amount extended	The amount of cash extended in reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2B RMBS quality and the received collateral has been re-used (rehypothecated) to cover the institution's outright short positions.	145-146
182	22126	Secured lending - collateral re-used - Level 2B RMBS assets - market value of collateral received	The market value of collateral received in reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2B RMBS quality and the received collateral has been re-used (rehypothecated) to cover the institution's outright short positions.	145-146
183	22127	Secured lending - collateral re-used - Level 2B non-RMBS assets - amount extended	The amount of cash extended in reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2B non-RMBS quality and the received collateral has been re-used (rehypothecated) to cover the institution's outright short positions.	145-146
184	22128	Secured lending - collateral re-used - Level 2B non-RMBS assets - market value of collateral received	The market value of collateral received in reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is of Level 2B non-RMBS quality and the received collateral has been re-used (rehypothecated) to cover the institution's outright short positions.	145-146
185	22129	Secured lending - collateral re-used - margin lending with non-HQLA collateral - amount extended	The amount of cash extended in collateralised loans extended to customers for the purpose of taking leveraged trading positions ("margin loans") made against non-HQLA collateral, where the received collateral has been re-used (rehypothecated) to cover the institution's outright short positions.	145-146
186	22130	Secured lending - collateral re-used - margin lending with non-HQLA collateral - market value of collateral received	The market value of collateral received in collateralised loans extended to customers for the purpose of taking leveraged trading positions ("margin loans") made against non-HQLA collateral, where the received collateral has been re-used (rehypothecated) to cover the institution's outright short positions.	145-146
187	22131	Secured lending - collateral re-used - other non-HQLA collateral - amount extended	The amount of cash extended in reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is not of Level 1 or Level 2 quality and the received collateral has been re-used (rehypothecated) to cover the institution's outright short positions.	145-146
188	22132	Secured lending - collateral re-used - other non-HQLA collateral - market value of collateral received	The market value of collateral received in reverse repo or securities borrowing transactions maturing within 30 days where the received collateral is not of Level 1 or Level 2 quality and the received collateral has been re-used (rehypothecated) to cover the institution's outright short positions.	145-146
189	22201	Contractual inflows - retail customers	All payments (including interest payments and instalments) from retail customers on fully performing loans that are contractually due within the 30-day horizon. Only contractual payments due should be reported (e.g. required minimum payments of principal, fee or interest) and not total loan balances of undefined or open maturity.	153
190	22202	Contractual inflows - small business customers	All payments (including interest payments and instalments) from small business customers on fully performing loans that are contractually due within the 30-day horizon. Only contractual payments due should be reported (e.g. required minimum payments of principal, fee or interest) and not total loan balances of undefined or open maturity.	153
191	22203	Contractual inflows - non-financial corporate customers	All payments (including interest payments and instalments) from non-financial corporate customers on fully performing loans that are contractually due within the 30-day horizon. Only contractual payments due should be reported (e.g. required minimum payments of principal, fee or interest) and not total loan balances of undefined or open maturity.	154
192	22204	Contractual inflows - central banks	All payments (including interest payments and instalments) from central banks on fully performing loans. Central bank reserves (including required reserves) including institutions' overnight deposits with the central bank and term deposits with the central bank that meet the criteria for inclusion in HQLA, should be reported as HQLA. Amounts should also include other term deposits with a central bank (that do not meet the criteria for inclusion in HQLA) if the term of such deposits expires within 30 days.	154
193	22205	Contractual inflows - FIs - operational deposits related to clearing activities placed by indirect clearers with an AMF-regulated direct clearer	For indirect clearers (that are not subsidiaries of a direct clearer), the amount of operational deposits held at an AMF-regulated direct clearer in respect of clearing-related activities. This classification is not applicable to direct clearers or their subisdiaries.	AMF's note (paragraph 156)
194	22206	Contractual inflows - FIs - other operational deposits	All deposits held at other financial institutions for operational activities, such as those related to clearing, custody, and cash management activities that are not included in the classification 22205 'Contractual inflows - FIs - operational deposits related to clearing activities for non-foreign indirect clearers'.	156
195	22207	Contractual inflows - FIs - all payments on loans and other deposits due in ≤ 30 days	All payments (including interest payments and instalments) from financial institutions on fully performing unsecured and secured loans, that are contractually due within the 30-day horizon, and the amount of deposits held at financial institutions that is or becomes available within 30 days. Non-operational demand deposits placed by indirect clearers (that are not subsidiaries of a direct clearer) with an AMF-regulated direct clearer should be reported in classification 22209 'Contractual inflows - FIs - non-operational demand deposits placed by indirect clearers with an AMF-regulated direct clearer'.	154
196	22209	Contractual inflows – FIs – non-operational demand deposit placed by an indirect clearer with an AMF-regulated direct clearer	For indirect clearers (that are not subsidiaries of a direct clearer), the amount of non-operational demand deposits held at an AMF-regulated direct clearer. Non-operational deposits that are contractually due within the 30-day horizon should be reported in classification 22207 'Contractual inflows - FIs - all payments on loans and other deposits due in ≤ 30 days'.	154
197	22208	Contractual inflows - other entities	All payments (including interest payments and instalments) from other entities (including sovereigns, multilateral development banks, and PSEs) on fully performing loans that are contractually due within 30 days.	154
198	22301	Derivatives cash inflow	Institutions should calculate, in accordance with their existing valuation methodologies, expected contractual derivative cash inflows and outflows. Cash flows may be calculated on a net basis (i.e. inflows can offset outflows) by counterparty, only where a valid master netting agreement exists. The sum of all net cash inflows should be reported here. Institutions should exclude from such calculations those liquidity requirements that would result from increased collateral needs due to market value movements (to be reported under the classification 21408 'Market valuation changes on derivative and other transactions') or falls in value of collateral posted (reported under the classifications 21403 'Valuation changes on posted collateral - cash and Level 1 collateral' and 21404 'Valuation changes on posted collateral - non-Level 1 collateral'). Options should be assumed to be exercised when they are 'in the money' to the option buyer.	158, 159
199	22302	Contractual inflows - securities maturing ≤ 30 days	Contractual inflows from securities, including certificates of deposit, maturing ≤ 30 days that are not already included in any other classification code, provided that they are fully performing (no default expected). Level 1 and Level 2 securities maturing within 30 days should be included in the stock of HQLA, provided that they meet all related operational and definitional requirements.	155

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200	22303	Other contractual cash inflows	Any other contractual cash inflows to be received ≤ 30 days that are not already included in any other classification code. Cash inflows related to non-financial revenues and any non-contractual contingent outflows are not to be included.	160
201	30001	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 1 borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-cash Level 1 assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-cash Level 1 collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
202	30002	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 1 borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-cash Level 1 assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-cash Level 1 collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
203	30003	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 1 borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-cash Level 1 assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the non-cash Level 1 collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
204	30004	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 1 borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-cash Level 1 assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the non-cash Level 1 collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
205	30005	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 2A borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-cash Level 1 assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-cash Level 1 collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
206	30006	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 2A borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-cash Level 1 assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-cash Level 1 collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
207	30007	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 2A borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-cash Level 1 assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the non-cash Level 1 collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
208	30008	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 2A borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-cash Level 1 assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the non-cash Level 1 collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
209	30009	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 2B RMBS borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-cash Level 1 assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-cash Level 1 collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
210	30010	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 2B RMBS borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-cash Level 1 assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-cash Level 1 collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
211	30011	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 2B RMBS borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-cash Level 1 assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the non-cash Level 1 collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
212	30012	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 2B RMBS borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-cash Level 1 assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the non-cash Level 1 collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
213	30013	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 2B non-RMBS borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-cash Level 1 assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-cash Level 1 collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146

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1	AUTORITÉ DES MARCHÉS FINANCIERS	**LCR CLASSIFICATION**		
2				
3	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
214	30014	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 2B non-RMBS borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-cash Level 1 assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-cash Level 1 collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
215	30015	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 2B non-RMBS borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-cash Level 1 assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the non-cash Level 1 collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
216	30016	Collateral swaps - borrowed assets not re-used - Level 1 lent / Level 2B non-RMBS borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-cash Level 1 assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-cash Level 1 collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
217	30017	Collateral swaps - borrowed assets not re-used - Level 1 lent / non-HQLA assets borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-cash Level 1 assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the collateral borrowed does not qualify as eligible HQLA and (ii) the non-cash Level 1 collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
218	30018	Collateral swaps - borrowed assets not re-used - Level 1 lent / non-HQLA assets borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-cash Level 1 assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the collateral borrowed does not qualify as eligible HQLA and (ii) the non-cash Level 1 collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
219	30019	Collateral swaps - borrowed assets not re-used - Level 1 lent / non-HQLA assets borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-cash Level 1 assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the collateral borrowed does not qualify as eligible HQLA and/or (ii) the non-cash Level 1 collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA)	48-48C, 113, 146
220	30020	Collateral swaps - borrowed assets not re-used - Level 1 lent / non-HQLA assets borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-cash Level 1 assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the collateral borrowed does not qualify as eligible HQLA and/or (ii) the non-cash Level 1 collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
221	30021	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 1 borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2A assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2A collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
222	30022	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 1 borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2A assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2A collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
223	30023	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 1 borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2A assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2A collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
224	30024	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 1 borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2A assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2A collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
225	30025	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 2A borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2A assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2A collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
226	30026	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 2A borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2A assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2A collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146

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1	AUTORITÉ DES MARCHÉS FINANCIERS	**LCR CLASSIFICATION**		
2				
3	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
227	30027	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 2A borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2A assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2A collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
228	30028	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 2A borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2A assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2A collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
229	30029	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 2B RMBS borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2A assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2A collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
230	30030	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 2B RMBS borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2A assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2A collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
231	30031	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 2B RMBS borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2A assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2A collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
232	30032	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 2B RMBS borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2A assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2A collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
233	30033	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 2B non-RMBS borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2A assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2A collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
234	30034	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 2B non-RMBS borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2A assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2A collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
235	30035	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 2B non-RMBS borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2A assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2A collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
236	30036	Collateral swaps - borrowed assets not re-used - Level 2A lent / Level 2B non-RMBS borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2A assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2A collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
237	30037	Collateral swaps - borrowed assets not re-used - Level 2A lent / non-HQLA assets borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2A assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the collateral borrowed does not qualify as eligible HQLA and (ii) the Level 2A collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
238	30038	Collateral swaps - borrowed assets not re-used - Level 2A lent / non-HQLA assets borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2A assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the collateral borrowed does not qualify as eligible HQLA and (ii) the Level 2A collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
239	30039	Collateral swaps - borrowed assets not re-used - Level 2A lent / non-HQLA assets borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2A assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-HQLA collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2A collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146

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1	AUTORITÉ DES MARCHÉS FINANCIERS	**LCR CLASSIFICATION**		
2				
3	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
240	30040	Collateral swaps - borrowed assets not re-used - Level 2A lent / non-HQLA assets borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2A assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-HQLA collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2A collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
241	30041	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 1 borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B RMBS assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2B RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
242	30042	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 1 borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B RMBS assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2B RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
243	30043	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 1 borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B RMBS assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
244	30044	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 1 borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B RMBS assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
245	30045	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 2A borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B RMBS assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2A collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
246	30046	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 2A borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B RMBS assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2A collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
247	30047	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 2A borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B RMBS assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
248	30048	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 2A borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B RMBS assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
249	30049	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 2B RMBS borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B RMBS assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2AB RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
250	30050	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 2B RMBS borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B RMBS assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2B RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
251	30051	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 2B RMBS borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B RMBS assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
252	30052	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 2B RMBS borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B RMBS assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146

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1	AUTORITÉ DES MARCHÉS FINANCIERS		**LCR CLASSIFICATION**	
2				
3	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
253	30053	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 2B non-RMBS borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B RMBS assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2B RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146

	A	B	C	D
1	AUTORITÉ DES MARCHÉS FINANCIERS	**LCR CLASSIFICATION**		
2				
3	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
254	30054	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 2B non-RMBS borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B RMBS assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2B RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
255	30055	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 2B non-RMBS borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B RMBS assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
256	30056	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / Level 2B non-RMBS borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B RMBS assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
257	30057	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / non-HQLA assets borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B RMBS assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the collateral borrowed does not qualify as eligible HQLA and (ii) the Level 2B RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
258	30058	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / non-HQLA assets borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B RMBS assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the collateral borrowed does not qualify as eligible HQLA and (ii) the Level 2B RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
259	30059	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / non-HQLA assets borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B RMBS assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-HQLA collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
260	30060	Collateral swaps - borrowed assets not re-used - Level 2B RMBS lent / non-HQLA assets borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B RMBS assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-HQLA collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
261	30061	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 1 borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B non-RMBS assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2B non-RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
262	30062	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 1 borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B non-RMBS assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2B non-RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
263	30063	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 1 borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B non-RMBS assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B non-RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
264	30064	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 1 borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B non-RMBS assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B non-RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
265	30065	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 2A borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B non-RMBS assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2B non-RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
266	30066	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 2A borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B non-RMBS assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2B non-RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
267	30067	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 2A borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B non-RMBS assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B non-RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146

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1	AUTORITÉ DES MARCHÉS FINANCIERS	**LCR CLASSIFICATION**		
2				
3	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
268	30068	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 2A borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B non-RMBS assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B non-RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
269	30069	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 2B RMBS borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B non-RMBS assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2B non-RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
270	30070	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 2B RMBS borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B non-RMBS assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2B non-RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
271	30071	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 2B RMBS borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B non-RMBS assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B non-RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
272	30072	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 2B RMBS borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B non-RMBS assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B non-RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
273	30073	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 2B non-RMBS borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B non-RMBS assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2B non-RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
274	30074	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 2B non-RMBS borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B non-RMBS assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the Level 2B non-RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
275	30075	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 2B non-RMBS borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B non-RMBS assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B non-RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
276	30076	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / Level 2B non-RMBS borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B non-RMBS assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B non-RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
277	30077	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / non-HQLA assets borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2A assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the collateral borrowed does not qualify as eligible HQLA and (ii) the Level 2A collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
278	30078	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / non-HQLA assets borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B non-RMBS assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the collateral borrowed does not qualify as eligible HQLA and (ii) the Level 2B non-RMBS collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
279	30079	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / non-HQLA assets borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where Level 2B non-RMBS assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-HQLA collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B non-RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
280	30080	Collateral swaps - borrowed assets not re-used - Level 2B non-RMBS lent / non-HQLA assets borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where Level 2B non-RMBS assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-HQLA collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the Level 2B non-RMBS collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146

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LCR CLASSIFICATION

	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
281	30081	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 1 borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-HQLA assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-HQLA collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
282	30082	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 1 borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-HQLA assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-HQLA collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
283	30083	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 1 borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-HQLA assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the non-HQLA collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
284	30084	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 1 borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-HQLA assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the non-cash Level 1 collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the non-HQLA collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
285	30085	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 2A borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-HQLA assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-HQLA collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
286	30086	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 2A borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-HQLA assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-HQLA collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
287	30087	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 2A borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-HQLA assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the non-HQLA collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
288	30088	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 2A borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-HQLA assets are lent and Level 2A assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2A collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the non-HQLA collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
289	30089	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 2B RMBS borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-HQLA assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-HQLA collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
290	30090	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 2B RMBS borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-HQLA assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-HQLA collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
291	30091	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 2B RMBS borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-HQLA assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the non-HQLA collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146

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	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
292	30092	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 2B RMBS borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-HQLA assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the non-HQLA collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
293	30093	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 2B non-RMBS borrowed (transactions using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-HQLA assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-HQLA collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
294	30094	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 2B non-RMBS borrowed (transactions using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-HQLA assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is reported as eligible HQLA as the assets meet the operational requirements for HQLA and (ii) the non-HQLA collateral lent would otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would be unencumbered and would meet the operational requirements for HQLA).	48-48C, 113, 146
295	30095	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 2B non-RMBS borrowed (transactions not using eligible HQLA) - market value of collateral lent	The market value of collateral lent in only those transactions where non-HQLA assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the non-HQLA collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
296	30096	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / Level 2B non-RMBS borrowed (transactions not using eligible HQLA) - market value of collateral borrowed	The market value of collateral borrowed in only those transactions where non-HQLA assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions and where: (i) the Level 2B non-RMBS collateral borrowed is not reported as eligible HQLA as the assets do not meet the operational requirements for HQLA and/or (ii) the non-HQLA collateral lent would not otherwise qualify to be reported as eligible HQLA if it were not already securing the particular transaction in question (i.e. would not be unencumbered and/or would not meet the operational requirements for HQLA).	48-48C, 113, 146
297	30097	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / non-HQLA assets borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where non-HQLA assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
298	30098	Collateral swaps - borrowed assets not re-used - Non-HQLA assets lent / non-HQLA assets borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where non-HQLA assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is not re-used (not rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
299	30099	Collateral swaps - borrowed assets re-used - Level 1 lent / Level 1 borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where non-cash Level 1 assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
300	30100	Collateral swaps - borrowed assets re-used - Level 1 lent / Level 1 borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where non-cash Level 1 assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
301	30101	Collateral swaps - borrowed assets re-used - Level 1 lent / Level 2A borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where non-cash Level 1 assets are lent and Level 2A assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
302	30102	Collateral swaps - borrowed assets re-used - Level 1 lent / Level 2A borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where non-cash Level 1 assets are lent and Level 2A assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
303	30103	Collateral swaps - borrowed assets re-used - Level 1 lent / Level 2B RMBS borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where non-cash Level 1 assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
304	30104	Collateral swaps - borrowed assets re-used - Level 1 lent / Level 2B RMBS borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where non-cash Level 1 assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
305	30105	Collateral swaps - borrowed assets re-used - Level 1 lent / Level 2B non-RMBS borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where non-cash Level 1 assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
306	30106	Collateral swaps - borrowed assets re-used - Level 1 lent / Level 2B non-RMBS borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where non-cash Level 1 assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
307	30107	Collateral swaps - borrowed assets re-used - Level 1 lent / non-HQLA assets borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where non-cash Level 1 assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
308	30108	Collateral swaps - borrowed assets re-used - Level 1 lent / non-HQLA assets borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where non-cash Level 1 assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
309	30109	Collateral swaps - borrowed assets re-used - Level 2A lent / Level 1 borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where Level 2A assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
310	30110	Collateral swaps - borrowed assets re-used - Level 2A lent / Level 1 borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where Level 2A assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
311	30111	Collateral swaps - borrowed assets re-used - Level 2A lent / Level 2A borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where Level 2A assets are lent and Level 2A assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
312	30112	Collateral swaps - borrowed assets re-used - Level 2A lent / Level 2A borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where Level 2A assets are lent and Level 2A assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
313	30113	Collateral swaps - borrowed assets re-used - Level 2A lent / Level 2B RMBS borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where Level 2A assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146

	A	B	C	D
1	AUTORITÉ DES MARCHÉS FINANCIERS	**LCR CLASSIFICATION**		
2				
3	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
314	30114	Collateral swaps - borrowed assets re-used - Level 2A lent / Level 2B RMBS borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where Level 2A assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
315	30115	Collateral swaps - borrowed assets re-used - Level 2A lent / Level 2B non-RMBS borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where Level 2A assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
316	30116	Collateral swaps - borrowed assets re-used - Level 2A lent / Level 2B non-RMBS borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where Level 2A assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
317	30117	Collateral swaps - borrowed assets re-used - Level 2A lent / non-HQLA assets borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where Level 2A assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
318	30118	Collateral swaps - borrowed assets re-used - Level 2A lent / non-HQLA assets borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where Level 2A assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
319	30119	Collateral swaps - borrowed assets re-used - Level 2B RMBS lent / Level 1 borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where Level 2B RMBS assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
320	30120	Collateral swaps - borrowed assets re-used - Level 2B RMBS lent / Level 1 borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where Level 2B RMBS assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
321	30121	Collateral swaps - borrowed assets re-used - Level 2B RMBS lent / Level 2A borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where Level 2B RMBS assets are lent and Level 2A assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
322	30122	Collateral swaps - borrowed assets re-used - Level 2B RMBS lent / Level 2A borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where Level 2B RMBS assets are lent and Level 2A assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
323	30123	Collateral swaps - borrowed assets re-used - Level 2B RMBS lent / Level 2B RMBS borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where Level 2B RMBS assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
324	30124	Collateral swaps - borrowed assets re-used - Level 2B RMBS lent / Level 2B RMBS borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where Level 2B RMBS assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
325	30125	Collateral swaps - borrowed assets re-used - Level 2B RMBS lent / Level 2B non-RMBS borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where Level 2B RMBS assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
326	30126	Collateral swaps - borrowed assets re-used - Level 2B RMBS lent / Level 2B non-RMBS borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where Level 2B RMBS assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
327	30127	Collateral swaps - borrowed assets re-used - Level 2B RMBS lent / non-HQLA assets borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where Level 2B RMBS assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
328	30128	Collateral swaps - borrowed assets re-used - Level 2B RMBS lent / non-HQLA assets borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where Level 2B RMBS assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
329	30129	Collateral swaps - borrowed assets re-used - Level 2B non-RMBS lent / Level 1 borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where Level 2B non-RMBS assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
330	30130	Collateral swaps - borrowed assets re-used - Level 2B non-RMBS lent / Level 1 borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where Level 2B non-RMBS assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
331	30131	Collateral swaps - borrowed assets re-used - Level 2B non-RMBS lent / Level 2A borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where Level 2B non-RMBS assets are lent and Level 2A assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
332	30132	Collateral swaps - borrowed assets re-used - Level 2B non-RMBS lent / Level 2A borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where Level 2B non-RMBS assets are lent and Level 2A assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
333	30133	Collateral swaps - borrowed assets re-used - Level 2B non-RMBS lent / Level 2B RMBS borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where Level 2B non-RMBS assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
334	30134	Collateral swaps - borrowed assets re-used - Level 2B non-RMBS lent / Level 2B RMBS borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where Level 2B non-RMBS assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
335	30135	Collateral swaps - borrowed assets re-used - Level 2B non-RMBS lent / Level 2B non-RMBS borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where Level 2B non-RMBS assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
336	30136	Collateral swaps - borrowed assets re-used - Level 2B non-RMBS lent / Level 2B non-RMBS borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where Level 2B non-RMBS assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
337	30137	Collateral swaps - borrowed assets re-used - Level 2B non-RMBS lent / non-HQLA assets borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where Level 2B non-RMBS assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
338	30138	Collateral swaps - borrowed assets re-used - Level 2B non-RMBS lent / non-HQLA assets borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where Level 2B non-RMBS assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146

	A	B	C	D
1	AUTORITÉ DES MARCHÉS FINANCIERS		**LCR CLASSIFICATION**	
2				
3	LCR Classification Identifier	Description	Instructions	Guideline paragraph reference
339	30139	Collateral swaps - borrowed assets re-used - Non-HQLA assets lent / Level 1 borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where non-HQLA assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
340	30140	Collateral swaps - borrowed assets re-used - Non-HQLA assets lent / Level 1 borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where non-HQLA assets are lent and non-cash Level 1 assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
341	30141	Collateral swaps - borrowed assets re-used - Non-HQLA assets lent / Level 2A borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where non-HQLA assets are lent and Level 2A assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
342	30142	Collateral swaps - borrowed assets re-used - Non-HQLA assets lent / Level 2A borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where non-HQLA assets are lent and Level 2A assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
343	30143	Collateral swaps - borrowed assets re-used - Non-HQLA assets lent / Level 2B RMBS borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where non-HQLA assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
344	30144	Collateral swaps - borrowed assets re-used - Non-HQLA assets lent / Level 2B RMBS borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where non-HQLA assets are lent and Level 2B RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
345	30145	Collateral swaps - borrowed assets re-used - Non-HQLA assets lent / Level 2B non-RMBS borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where non-HQLA assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
346	30146	Collateral swaps - borrowed assets re-used - Non-HQLA assets lent / Level 2B non-RMBS borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where non-HQLA assets are lent and Level 2B non-RMBS assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
347	30147	Collateral swaps - borrowed assets re-used - Non-HQLA assets lent / non-HQLA assets borrowed (all transactions) - market value of collateral lent	The market value of collateral lent in all transactions where non-HQLA assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146
348	30148	Collateral swaps - borrowed assets re-used - Non-HQLA assets lent / non-HQLA assets borrowed (all transactions) - market value of collateral borrowed	The market value of collateral borrowed in all transactions where non-HQLA assets are lent and non-HQLA assets are borrowed, where the collateral borrowed is re-used (rehypothecated) to cover the institution's outright short positions.	48-48C, 113, 146

AUTORITÉ DES MARCHÉS FINANCIERS

Determination of Operational vs. Non-operational Deposit Balances

1. Determination of Operational

The following outlines additional guidance to assist institutions with distinguishing between operating and non-operating deposit balances under the Guideline. This guidance will form the basis of AMF's review of institutions' methodologies for identifying operational deposit balances. Institutions that choose to deviate from this guidance must prove to AMF that their methodologies are also consistent with the intent of the requirements outlined in the Guideline.

Chapter 2 of the Guideline defines operational balances using three primary criteria:
- whether the deposits are used for qualifying activities (paragraphs 93-94);
- whether the deposits are priced to give economic incentive to the customer to leave excess balances (paragraph 95); and,
- whether the balance is proven required to serve a customer's operational needs (paragraph 96).

Once operational and non-operational balances are identified, LCR run-off factors are assigned based on insurance and counterparty profiles per the following table:

	Operational		Non-operational	
	Fully insured	Other	Fully insured	Other
Deposit provided by:				
Non-financial corporate	3%	25%	20%	40%
Sovereigns, central banks, PSEs,	3%	25%	20%	40%
Banks, other FIs and other legal entities	3%	25%	100%	100%

2. Operational

The following deposit types are subject to analysis to determine operational balances: (a) demand deposits (interest bearing and non-interest bearing) and (b) term deposits with original term-to-maturity of less than or equal to 30 days. AMF recognizes that in the Canadian deposit market, less than or equal to 30 day wholesale term deposits are priced and managed as an alternative to demand deposits and are generally used as a cash management tool by wholesale customers. Additional criteria, outlined below and in Chapter 2 of the Guideline must also be met for deposit balances to be considered operational.

Potential operational deposit balances are determined from deposit accounts with "qualifying activities", of which:
- balances that are priced to pay at or below market rate, and are held for operational uses; and,
- balances that are priced to pay above market rate, but are "actively" used for qualifying activities (i.e. not excess balances).

The criteria related to "qualifying activities" (Chapter 2, paragraphs 93-94) is the starting point for determination of operational balances - i.e. only accounts with cash management, clearing, custody service arrangement are selected for further analysis in the subsequent steps.

The criteria related to "economic incentive" (Chapter 2, paragraph 95) is represented in the assessment process as account pricing compared to the market rate. In Canada, the appropriate market rate would be the Bank of Canada overnight rate.

By definition, accounts priced at or below market rate offer minimum incentive to wholesale customers to hold balances in these accounts for yield purpose. In addition, AMFI recognizes that Canadian banks typically offer bundled accounts to wholesale customers for maximum value proposition (e.g. a customer can have both non- or low-interest bearing and high-interest bearing accounts and freely transfer funds between them depending on account features they need to access at any given point). There is little barrier for a wholesale customer to transfer funds out of non- or low-interest bearing accounts unless he/she has to leave funds there to conduct operational activities. It would thus be reasonable to assume that deposit balances in accounts paying at or below market rate should have a very high "operational" component and practically "nil" excess balance by default.

The criteria related to account usage (Chapter 2, paragraph 96), is captured in the analysis of (a) operational use for accounts paying at- or below-market rate; and (b) operational use for accounts paying above-market rate, whereby excess balances are 'carved out.'
- For (a), a simplified bank assessment should be sufficient due to highly operational nature of the accounts. One approach could be to examine whether a client has the ability to transfer balances from at-or below-market rate paying accounts to above-market rating paying accounts. If he/she does, it is logically to assume that he/she has already swept all excess balances to the above market rate-paying alternative and the balances remaining in the at- or below-market rate paying accounts are held only for operational purposes.
- For (b), approach to assessing "excess balance" is outlined below.

AUTORITÉ DES MARCHÉS FINANCIERS

Determination of Operational vs. Non-operational Deposit Balances

3. Non-operational

Accounts and balances that fall out of the determination steps outlined above will be considered "non-operational" including:
- demand and term (with original term-to-maturity of less than or equal to 30 days) deposit accounts with "qualifying activities" but accounts are priced above-market rate, with a portion of balance that is not actively used for qualifying activities ("excess balance" - see proposed approach below)
- deposit accounts without "qualifying activities" which are:
i) remaining demand and term (with original term-to-maturity of less than or equal to 30 days) deposit balances; and
ii) term deposits with original term-to-maturity of greater than 30 days.
Note that longer-term deposits are investment vehicles and would not be considered as qualifying activities because they are used to manage excess funds.

4. Possible Approach to Assessing "Excess Balance"

As Chapter 2, paragraph 96, if banks are unable to determine excess balance, the entire deposits will be assumed excess and thus non-operational.

The excess balance is, by definition, balances that are not required for qualifying activities - i.e. it can be assumed that the non-volatile portion of the account balance, due to lack of use, should be considered excess.

Thus, to estimate excess balance, banks could establish a minimum threshold either based on a notional amount, or a percentage based on average / minimum balance. To calculate a percentage, banks could:
1) Observe at the client / account level, the minimum and average balance in the month (e.g. 12 months' history could be used to account for balance account seasonality and usage patterns). The minimum balance will be interpreted as excess balance, such that the difference between the minimum and average balances represents the balance actively engaged in qualifying activities used to determine the ratio.
2) Take the ratio of minimum to average balance and apply it to the current-month demand balance with qualifying activities that pay above market rates for LCR reporting.
Note that this assessment should be refreshed at least annually.

Banks are permitted flexibility to customize the assessment to reflect their data and business configurations; however, per Chapter 2, paragraph 93, this assessment will be reviewed by the AMF.

AUTORITÉ DES MARCHÉS FINANCIERS

LCR CALCULATION

The AMF's notes :

1. "LCRCLASS" indicates LCR Classification Identifiers. The prefix "D" indicates Data Point Address (DPA).

2. DPA 11001 to 30148 must not be negative.

3. The system requires all data points to have a value. Enter 0 for missing values.

DPA	Section	Calculation	Weight
11001	1.1	LCRCLASS 11001	
11002	1.1	LCRCLASS 11002	
11003	1.1	LCRCLASS 11003	
11004	1.1	LCRCLASS 11004	
11005	1.1	LCRCLASS 11005	
11006	1.1	LCRCLASS 11006	
11007	1.1	LCRCLASS 11007	
11008	1.1	LCRCLASS 11008	
11009	1.1	LCRCLASS 11009	
11010	1.1	LCRCLASS 11010	
12001	1.2	LCRCLASS 12001	
12002	1.2	LCRCLASS 12002	
12003	1.2	LCRCLASS 12003	
12004	1.2	LCRCLASS 12004	
12005	1.2	LCRCLASS 12005	
12006	1.2	LCRCLASS 12006	
12007	1.2	LCRCLASS 12007	
13001	1.3	LCRCLASS 13001	
13002	1.3	LCRCLASS 13002	
13003	1.3	LCRCLASS 13003	
13004	1.3	LCRCLASS 13004	
14001	1.4	LCRCLASS 14001	
14002	1.4	LCRCLASS 14002	
14003	1.4	LCRCLASS 14003	
14004	1.4	LCRCLASS 14004	
14005	1.4	LCRCLASS 14005	
14006	1.4	LCRCLASS 14006	
14007	1.4	LCRCLASS 14007	
14008	1.4	LCRCLASS 14008	
21101	2.1	LCRCLASS 21101	
21102	2.1	LCRCLASS 21102	
21103	2.1	LCRCLASS 21103	
21104	2.1	LCRCLASS 21104	
21105	2.1	LCRCLASS 21105	
21106	2.1	LCRCLASS 21106	
21107	2.1	LCRCLASS 21107	
21108	2.1	LCRCLASS 21108	
21109	2.1	LCRCLASS 21109	
21110	2.1	LCRCLASS 21110	
21111	2.1	LCRCLASS 21111	
21201	2.2	LCRCLASS 21201	
21202	2.2	LCRCLASS 21202	
21203	2.2	LCRCLASS 21203	
21204	2.2	LCRCLASS 21204	
21205	2.2	LCRCLASS 21205	
21206	2.2	LCRCLASS 21206	
21207	2.2	LCRCLASS 21207	
21208	2.2	LCRCLASS 21208	
21209	2.2	LCRCLASS 21209	
21210	2.2	LCRCLASS 21210	
21211	2.2	LCRCLASS 21211	
21212	2.2	LCRCLASS 21212	
21213	2.2	LCRCLASS 21213	
21214	2.2	LCRCLASS 21214	
21215	2.2	LCRCLASS 21215	
21216	2.2	LCRCLASS 21216	
21217	2.2	LCRCLASS 21217	
21218	2.2	LCRCLASS 21218	
21219	2.2	LCRCLASS 21219	
21220	2.2	LCRCLASS 21220	

AUTORITÉ DES MARCHÉS FINANCIERS

LCR CALCULATION

The AMF's notes :

1. "LCRCLASS" indicates LCR Classification Identifiers. The prefix "D" indicates Data Point Address (DPA).

2. DPA 11001 to 30148 must not be negative.

3. The system requires all data points to have a value. Enter 0 for missing values.

DPA	Section	Calculation	Weight
21221	2.2	LCRCLASS 21221	
21222	2.2	LCRCLASS 21222	
21223	2.2	LCRCLASS 21223	
21224	2.2	LCRCLASS 21224	
21225	2.2	LCRCLASS 21225	
21226	2.2	LCRCLASS 21226	
21227	2.2	LCRCLASS 21227	
21228	2.2	LCRCLASS 21228	
21229	2.2	LCRCLASS 21229	
21230	2.2	LCRCLASS 21230	
21231	2.2	LCRCLASS 21231	
21301	2.3	LCRCLASS 21301	
21302	2.3	LCRCLASS 21302	
21303	2.3	LCRCLASS 21303	
21304	2.3	LCRCLASS 21304	
21305	2.3	LCRCLASS 21305	
21306	2.3	LCRCLASS 21306	
21307	2.3	LCRCLASS 21307	
21308	2.3	LCRCLASS 21308	
21309	2.3	LCRCLASS 21309	
21310	2.3	LCRCLASS 21310	
21311	2.3	LCRCLASS 21311	
21312	2.3	LCRCLASS 21312	
21313	2.3	LCRCLASS 21313	
21314	2.3	LCRCLASS 21314	
21315	2.3	LCRCLASS 21315	
21316	2.3	LCRCLASS 21316	
21317	2.3	LCRCLASS 21317	
21318	2.3	LCRCLASS 21318	
21319	2.3	LCRCLASS 21319	
21320	2.3	LCRCLASS 21320	
21321	2.3	LCRCLASS 21321	
21322	2.3	LCRCLASS 21322	
21323	2.3	LCRCLASS 21323	
21324	2.3	LCRCLASS 21324	
21325	2.3	LCRCLASS 21325	
21326	2.3	LCRCLASS 21326	
21327	2.3	LCRCLASS 21327	
21328	2.3	LCRCLASS 21328	
21329	2.3	LCRCLASS 21329	
21330	2.3	LCRCLASS 21330	
21331	2.3	LCRCLASS 21331	
21332	2.3	LCRCLASS 21332	
21333	2.3	LCRCLASS 21333	
21334	2.3	LCRCLASS 21334	
21335	2.3	LCRCLASS 21335	
21336	2.3	LCRCLASS 21336	
21337	2.3	LCRCLASS 21337	
21338	2.3	LCRCLASS 21338	
21339	2.3	LCRCLASS 21339	
21340	2.3	LCRCLASS 21340	
21341	2.3	LCRCLASS 21341	
21342	2.3	LCRCLASS 21342	
21401	2.4	LCRCLASS 21401	
21402	2.4	LCRCLASS 21402	
21403	2.4	LCRCLASS 21403	
21404	2.4	LCRCLASS 21404	
21405	2.4	LCRCLASS 21405	
21406	2.4	LCRCLASS 21406	
21407	2.4	LCRCLASS 21407	

AUTORITÉ DES MARCHÉS FINANCIERS

LCR CALCULATION

The AMF's notes :

1. "LCRCLASS" indicates LCR Classification Identifiers. The prefix "D" indicates Data Point Address (DPA).

2. DPA 11001 to 30148 must not be negative.

3. The system requires all data points to have a value. Enter 0 for missing values.

DPA	Section	Calculation	Weight
21408	2.4	LCRCLASS 21408	
21409	2.4	LCRCLASS 21409	
21410	2.4	LCRCLASS 21410	
21411	2.4	LCRCLASS 21411	
21412	2.4	LCRCLASS 21412	
21413	2.4	LCRCLASS 21413	
21414	2.4	LCRCLASS 21414	
21415	2.4	LCRCLASS 21415	
21416	2.4	LCRCLASS 21416	
21417	2.4	LCRCLASS 21417	
21418	2.4	LCRCLASS 21418	
21419	2.4	LCRCLASS 21419	
21420	2.4	LCRCLASS 21420	
21421	2.4	LCRCLASS 21421	
21422	2.4	LCRCLASS 21422	
21423	2.5	LCRCLASS 21423	
21424	2.5	LCRCLASS 21424	
21425	2.5	LCRCLASS 21425	
21426	2.5	LCRCLASS 21426	
21427	2.5	LCRCLASS 21427	
21428	2.6	LCRCLASS 21428	
21429	2.6	LCRCLASS 21429	
21430	2.6	LCRCLASS 21430	
21431	2.6	LCRCLASS 21431	
21432	2.6	LCRCLASS 21432	
21433	2.6	LCRCLASS 21433	
21434	2.6	LCRCLASS 21434	
21435	2.6	LCRCLASS 21435	
21436	2.6	LCRCLASS 21436	
21437	2.6	LCRCLASS 21437	
21438	2.6	LCRCLASS 21438	
21439	2.6	LCRCLASS 21439	
21440	2.6	LCRCLASS 21440	
22101	3.1	LCRCLASS 22101	
22102	3.1	LCRCLASS 22102	
22103	3.1	LCRCLASS 22103	
22104	3.1	LCRCLASS 22104	
22105	3.1	LCRCLASS 22105	
22106	3.1	LCRCLASS 22106	
22107	3.1	LCRCLASS 22107	
22108	3.1	LCRCLASS 22108	
22109	3.1	LCRCLASS 22109	
22110	3.1	LCRCLASS 22110	
22111	3.1	LCRCLASS 22111	
22112	3.1	LCRCLASS 22112	
22113	3.1	LCRCLASS 22113	
22114	3.1	LCRCLASS 22114	
22115	3.1	LCRCLASS 22115	
22116	3.1	LCRCLASS 22116	
22117	3.1	LCRCLASS 22117	
22118	3.1	LCRCLASS 22118	
22119	3.1	LCRCLASS 22119	
22120	3.1	LCRCLASS 22120	
22121	3.1	LCRCLASS 22121	
22122	3.1	LCRCLASS 22122	
22123	3.1	LCRCLASS 22123	
22124	3.1	LCRCLASS 22124	
22125	3.1	LCRCLASS 22125	
22126	3.1	LCRCLASS 22126	
22127	3.1	LCRCLASS 22127	

AUTORITÉ DES MARCHÉS FINANCIERS

LCR CALCULATION

The AMF's notes :

1. "LCRCLASS" indicates LCR Classification Identifiers. The prefix "D" indicates Data Point Address (DPA).

2. DPA 11001 to 30148 must not be negative.

3. The system requires all data points to have a value. Enter 0 for missing values.

DPA	Section	Calculation	Weight
22128	3.1	LCRCLASS 22128	
22129	3.1	LCRCLASS 22129	
22130	3.1	LCRCLASS 22130	
22131	3.1	LCRCLASS 22131	
22132	3.1	LCRCLASS 22132	
22201	3.2	LCRCLASS 22201	
22202	3.2	LCRCLASS 22202	
22203	3.2	LCRCLASS 22203	
22204	3.2	LCRCLASS 22204	
22205	3.2	LCRCLASS 22205	
22206	3.2	LCRCLASS 22206	
22207	3.2	LCRCLASS 22207	
22208	3.2	LCRCLASS 22208	
22301	3.3	LCRCLASS 22301	
22302	3.3	LCRCLASS 22302	
22303	3.3	LCRCLASS 22303	
30001	4.1	LCRCLASS 30001	
30002	4.1	LCRCLASS 30002	
30003	4.1	LCRCLASS 30003	
30004	4.1	LCRCLASS 30004	
30005	4.1	LCRCLASS 30005	
30006	4.1	LCRCLASS 30006	
30007	4.1	LCRCLASS 30007	
30008	4.1	LCRCLASS 30008	
30009	4.1	LCRCLASS 30009	
30010	4.1	LCRCLASS 30010	
30011	4.1	LCRCLASS 30011	
30012	4.1	LCRCLASS 30012	
30013	4.1	LCRCLASS 30013	
30014	4.1	LCRCLASS 30014	
30015	4.1	LCRCLASS 30015	
30016	4.1	LCRCLASS 30016	
30017	4.1	LCRCLASS 30017	
30018	4.1	LCRCLASS 30018	
30019	4.1	LCRCLASS 30019	
30020	4.1	LCRCLASS 30020	
30021	4.1	LCRCLASS 30021	
30022	4.1	LCRCLASS 30022	
30023	4.1	LCRCLASS 30023	
30024	4.1	LCRCLASS 30024	
30025	4.1	LCRCLASS 30025	
30026	4.1	LCRCLASS 30026	
30027	4.1	LCRCLASS 30027	
30028	4.1	LCRCLASS 30028	
30029	4.1	LCRCLASS 30029	
30030	4.1	LCRCLASS 30030	
30031	4.1	LCRCLASS 30031	
30032	4.1	LCRCLASS 30032	
30033	4.1	LCRCLASS 30033	
30034	4.1	LCRCLASS 30034	
30035	4.1	LCRCLASS 30035	
30036	4.1	LCRCLASS 30036	
30037	4.1	LCRCLASS 30037	
30038	4.1	LCRCLASS 30038	
30039	4.1	LCRCLASS 30039	
30040	4.1	LCRCLASS 30040	
30041	4.1	LCRCLASS 30041	
30042	4.1	LCRCLASS 30042	
30043	4.1	LCRCLASS 30043	
30044	4.1	LCRCLASS 30044	

AUTORITÉ DES MARCHÉS FINANCIERS

LCR CALCULATION

The AMF's notes :

1. "LCRCLASS" indicates LCR Classification Identifiers. The prefix "D" indicates Data Point Address (DPA).

2. DPA 11001 to 30148 must not be negative.

3. The system requires all data points to have a value. Enter 0 for missing values.

DPA	Section	Calculation	Weight
30045	4.1	LCRCLASS 30045	
30046	4.1	LCRCLASS 30046	
30047	4.1	LCRCLASS 30047	
30048	4.1	LCRCLASS 30048	
30049	4.1	LCRCLASS 30049	
30050	4.1	LCRCLASS 30050	
30051	4.1	LCRCLASS 30051	
30052	4.1	LCRCLASS 30052	
30053	4.1	LCRCLASS 30053	
30054	4.1	LCRCLASS 30054	
30055	4.1	LCRCLASS 30055	
30056	4.1	LCRCLASS 30056	
30057	4.1	LCRCLASS 30057	
30058	4.1	LCRCLASS 30058	
30059	4.1	LCRCLASS 30059	
30060	4.1	LCRCLASS 30060	
30061	4.1	LCRCLASS 30061	
30062	4.1	LCRCLASS 30062	
30063	4.1	LCRCLASS 30063	
30064	4.1	LCRCLASS 30064	
30065	4.1	LCRCLASS 30065	
30066	4.1	LCRCLASS 30066	
30067	4.1	LCRCLASS 30067	
30068	4.1	LCRCLASS 30068	
30069	4.1	LCRCLASS 30069	
30070	4.1	LCRCLASS 30070	
30071	4.1	LCRCLASS 30071	
30072	4.1	LCRCLASS 30072	
30073	4.1	LCRCLASS 30073	
30074	4.1	LCRCLASS 30074	
30075	4.1	LCRCLASS 30075	
30076	4.1	LCRCLASS 30076	
30077	4.1	LCRCLASS 30077	
30078	4.1	LCRCLASS 30078	
30079	4.1	LCRCLASS 30079	
30080	4.1	LCRCLASS 30080	
30081	4.1	LCRCLASS 30081	
30082	4.1	LCRCLASS 30082	
30083	4.1	LCRCLASS 30083	
30084	4.1	LCRCLASS 30084	
30085	4.1	LCRCLASS 30085	
30086	4.1	LCRCLASS 30086	
30087	4.1	LCRCLASS 30087	
30088	4.1	LCRCLASS 30088	
30089	4.1	LCRCLASS 30089	
30090	4.1	LCRCLASS 30090	
30091	4.1	LCRCLASS 30091	
30092	4.1	LCRCLASS 30092	
30093	4.1	LCRCLASS 30093	
30094	4.1	LCRCLASS 30094	
30095	4.1	LCRCLASS 30095	
30096	4.1	LCRCLASS 30096	
30097	4.1	LCRCLASS 30097	
30098	4.1	LCRCLASS 30098	
30099	4.1	LCRCLASS 30099	
30100	4.1	LCRCLASS 30100	
30101	4.1	LCRCLASS 30101	
30102	4.1	LCRCLASS 30102	
30103	4.1	LCRCLASS 30103	
30104	4.1	LCRCLASS 30104	

AUTORITÉ DES MARCHÉS FINANCIERS

LCR CALCULATION

The AMF's notes :

1. "LCRCLASS" indicates LCR Classification Identifiers. The prefix "D" indicates Data Point Address (DPA).

2. DPA 11001 to 30148 must not be negative.

3. The system requires all data points to have a value. Enter 0 for missing values.

DPA	Section	Calculation	Weight
30105	4.1	LCRCLASS 30105	
30106	4.1	LCRCLASS 30106	
30107	4.1	LCRCLASS 30107	
30108	4.1	LCRCLASS 30108	
30109	4.1	LCRCLASS 30109	
30110	4.1	LCRCLASS 30110	
30111	4.1	LCRCLASS 30111	
30112	4.1	LCRCLASS 30112	
30113	4.1	LCRCLASS 30113	
30114	4.1	LCRCLASS 30114	
30115	4.1	LCRCLASS 30115	
30116	4.1	LCRCLASS 30116	
30117	4.1	LCRCLASS 30117	
30118	4.1	LCRCLASS 30118	
30119	4.1	LCRCLASS 30119	
30120	4.1	LCRCLASS 30120	
30121	4.1	LCRCLASS 30121	
30122	4.1	LCRCLASS 30122	
30123	4.1	LCRCLASS 30123	
30124	4.1	LCRCLASS 30124	
30125	4.1	LCRCLASS 30125	
30126	4.1	LCRCLASS 30126	
30127	4.1	LCRCLASS 30127	
30128	4.1	LCRCLASS 30128	
30129	4.1	LCRCLASS 30129	
30130	4.1	LCRCLASS 30130	
30131	4.1	LCRCLASS 30131	
30132	4.1	LCRCLASS 30132	
30133	4.1	LCRCLASS 30133	
30134	4.1	LCRCLASS 30134	
30135	4.1	LCRCLASS 30135	
30136	4.1	LCRCLASS 30136	
30137	4.1	LCRCLASS 30137	
30138	4.1	LCRCLASS 30138	
30139	4.1	LCRCLASS 30139	
30140	4.1	LCRCLASS 30140	
30141	4.1	LCRCLASS 30141	
30142	4.1	LCRCLASS 30142	
30143	4.1	LCRCLASS 30143	
30144	4.1	LCRCLASS 30144	
30145	4.1	LCRCLASS 30145	
30146	4.1	LCRCLASS 30146	
30147	4.1	LCRCLASS 30147	
30148	4.1	LCRCLASS 30148	1,00
61001	1.1	D11001*Weight	1,00
61002	1.1	D11002*Weight	1,00
61004	1.1	D11004*Weight	1,00
61005	1.1	D11005*Weight	1,00
61006	1.1	D11006*Weight	1,00
61007	1.1	D11007*Weight	1,00
61008	1.1	D11008*Weight	1,00
61009	1.1	D11009*Weight	1,00
61010	1.1	D11010*Weight	0,85
62001	1.2	D12001*Weight	0,85
62002	1.2	D12002*Weight	0,85
62003	1.2	D12003*Weight	0,85
62004	1.2	D12004*Weight	0,85
62005	1.2	D12005*Weight	0,85
62006	1.2	D12006*Weight	0,85
62007	1.2	D12007*Weight	0,75

AUTORITÉ DES MARCHÉS FINANCIERS

LCR CALCULATION

The AMF's notes :

1. "LCRCLASS" indicates LCR Classification Identifiers. The prefix "D" indicates Data Point Address (DPA).

2. DPA 11001 to 30148 must not be negative.

3. The system requires all data points to have a value. Enter 0 for missing values.

DPA	Section	Calculation	Weight
63001	1.3	D13001*Weight	0,50
63002	1.3	D13002*Weight	0,50
63003	1.3	D13003*Weight	0,03
63004	1.3	D13004*Weight	0,03
71101	2.1	D21101*Weight	0,05
71102	2.1	D21102*Weight	0,03
71103	2.1	D21103*Weight	0,03
71104	2.1	D21104*Weight	0,05
71105	2.1	D21105*Weight	0,10
71106	2.1	D21106*Weight	0,10
71107	2.1	D21107*Weight	0,10
71108	2.1	D21108*Weight	0,10
71109	2.1	D21109*Weight	0,00
71110	2.1	D21110*Weight	0,03
71111	2.1	D21111*Weight	0,03
71201	2.2	D21201*Weight	0,05
71202	2.2	D21202*Weight	0,03
71203	2.2	D21203*Weight	0,03
71204	2.2	D21204*Weight	0,05
71205	2.2	D21205*Weight	0,10
71206	2.2	D21206*Weight	0,10
71207	2.2	D21207*Weight	0,10
71208	2.2	D21208*Weight	0,10
71209	2.2	D21209*Weight	0,00
71210	2.2	D21210*Weight	0,03
71211	2.2	D21211*Weight	0,05
71212	2.2	D21212*Weight	0,25
71213	2.2	D21213*Weight	0,20
71214	2.2	D21214*Weight	0,40
71215	2.2	D21215*Weight	0,03
71216	2.2	D21216*Weight	0,05
71217	2.2	D21217*Weight	0,25
71218	2.2	D21218*Weight	0,20
71219	2.2	D21219*Weight	0,40
71220	2.2	D21220*Weight	0,03
71221	2.2	D21221*Weight	0,05
71222	2.2	D21222*Weight	0,25
71223	2.2	D21223*Weight	1,00
71224	2.2	D21224*Weight	0,03
71225	2.2	D21225*Weight	0,05
71226	2.2	D21226*Weight	0,25
71227	2.2	D21227*Weight	1,00
71228	2.2	D21228*Weight	1,00
71229	2.2	D21229*Weight	1,00
71230	2.2	D21230*Weight	0,00
71231	2.2	D21231*Weight	0,00
71301	2.3	D21301*Weight	0,00
71303	2.3	D21303*Weight	0,00
71305	2.3	D21305*Weight	0,00
71307	2.3	D21307*Weight	0,00
71309	2.3	D21309*Weight	0,00
71311	2.3	D21311*Weight	0,00
71313	2.3	D21313*Weight	0,00
71315	2.3	D21315*Weight	0,00
71317	2.3	D21317*Weight	0,00
71319	2.3	D21319*Weight	0,15
71321	2.3	D21321*Weight	0,15
71323	2.3	D21323*Weight	0,25
71325	2.3	D21325*Weight	0,25
71327	2.3	D21327*Weight	0,25

AUTORITÉ DES MARCHÉS FINANCIERS

LCR CALCULATION

The AMF's notes :

1. "LCRCLASS" indicates LCR Classification Identifiers. The prefix "D" indicates Data Point Address (DPA).

2. DPA 11001 to 30148 must not be negative.

3. The system requires all data points to have a value. Enter 0 for missing values.

DPA	Section	Calculation	Weight
71329	2.3	D21329*Weight	0,25
71331	2.3	D21331*Weight	0,50
71333	2.3	D21333*Weight	0,50
71335	2.3	D21335*Weight	0,25
71337	2.3	D21337*Weight	1,00
71339	2.3	D21339*Weight	1,00
71341	2.3	D21341*Weight	1,00
71401	2.4	D21401*Weight	0,00
71402	2.4	D21402*Weight	0,20
71403	2.4	D21403*Weight	1,00
71404	2.4	D21404*Weight	1,00
71405	2.4	D21405*Weight	1,00
71406	2.4	D21406*Weight	1,00
71407	2.4	D21407*Weight	1,00
71408	2.4	D21408*Weight	1,00
71409	2.4	D21409*Weight	1,00
71410	2.4	D21410*Weight	1,00
71411	2.4	D21411*Weight	1,00
71412	2.4	D21412*Weight	0,05
71413	2.4	D21413*Weight	0,10
71414	2.4	D21414*Weight	0,30
71415	2.4	D21415*Weight	0,10
71416	2.4	D21416*Weight	0,30
71417	2.4	D21417*Weight	0,40
71418	2.4	D21418*Weight	0,40
71419	2.4	D21419*Weight	1,00
71420	2.4	D21420*Weight	1,00
71421	2.4	D21421*Weight	1,00
71422	2.4	D21422*Weight	1,00
71423	2.5	D21423*Weight	0,02
71428	2.6	D21428*Weight	0,05
71429	2.6	D21429*Weight	0,03
71430	2.6	D21430*Weight	0,05
71431	2.6	D21431*Weight	0,00
71432	2.6	D21432*Weight	0,05
71433	2.6	D21433*Weight	0,03
71434	2.6	D21434*Weight	0,05
71435	2.6	D21435*Weight	0,00
71436	2.6	D21436*Weight	0,50
71437	2.6	D21437*Weight	0,00
71438	2.6	D21438*Weight	1,00
71439	2.6	D21439*Weight	0,00
71440	2.6	D21440*Weight	0,00
72101	3.1	D22101*Weight	0,15
72103	3.1	D22103*Weight	0,15
72105	3.1	D22105*Weight	0,25
72107	3.1	D22107*Weight	0,25
72109	3.1	D22109*Weight	0,50
72111	3.1	D22111*Weight	0,50
72113	3.1	D22113*Weight	0,50
72115	3.1	D22115*Weight	1,00
72117	3.1	D22117*Weight	0,00
72119	3.1	D22119*Weight	0,00
72121	3.1	D22121*Weight	0,00
72123	3.1	D22123*Weight	0,00
72125	3.1	D22125*Weight	0,00
72127	3.1	D22127*Weight	0,00
72129	3.1	D22129*Weight	0,50
72131	3.1	D22131*Weight	0,50
72201	3.2	D22201*Weight	0,50

AUTORITÉ DES MARCHÉS FINANCIERS

LCR CALCULATION

The AMF's notes :

1. "LCRCLASS" indicates LCR Classification Identifiers. The prefix "D" indicates Data Point Address (DPA).

2. DPA 11001 to 30148 must not be negative.

3. The system requires all data points to have a value. Enter 0 for missing values.

DPA	Section	Calculation	Weight
72202	3.2	D22202*Weight	1,00
72203	3.2	D22203*Weight	0,25
72204	3.2	D22204*Weight	0,00
72205	3.2	D22205*Weight	1,00
72206	3.2	D22206*Weight	0,50
72207	3.2	D22207*Weight	1,00
72208	3.2	D22208*Weight	1,00
72301	3.3	D22301*Weight	0,00
72302	3.3	D22302*Weight	0,00
72303	3.3	D22303*Weight	0,00
80001	4.1	D30001*Weight	0,00
80002	4.1	D30002*Weight	0,00
80003	4.1	D30003*Weight	0,15
80004	4.1	D30004*Weight	0,15
80005	4.1	D30005*Weight	0,25
80007	4.1	D30007*Weight	0,25
80009	4.1	D30009*Weight	0,50
80011	4.1	D30011*Weight	0,50
80013	4.1	D30013*Weight	1,00
80015	4.1	D30015*Weight	1,00
80017	4.1	D30017*Weight	0,15
80019	4.1	D30019*Weight	0,15
80022	4.1	D30022*Weight	0,00
80024	4.1	D30024*Weight	0,00
80025	4.1	D30025*Weight	0,00
80026	4.1	D30026*Weight	0,00
80027	4.1	D30027*Weight	0,10
80028	4.1	D30028*Weight	0,10
80029	4.1	D30029*Weight	0,35
80031	4.1	D30031*Weight	0,35
80033	4.1	D30033*Weight	0,85
80035	4.1	D30035*Weight	0,85
80037	4.1	D30037*Weight	0,25
80039	4.1	D30039*Weight	0,25
80042	4.1	D30042*Weight	0,10
80044	4.1	D30044*Weight	0,10
80046	4.1	D30046*Weight	0,00
80048	4.1	D30048*Weight	0,00
80049	4.1	D30049*Weight	0,00
80050	4.1	D30050*Weight	0,00
80051	4.1	D30051*Weight	0,25
80052	4.1	D30052*Weight	0,25
80053	4.1	D30053*Weight	0,75
80055	4.1	D30055*Weight	0,75
80057	4.1	D30057*Weight	0,50
80059	4.1	D30059*Weight	0,50
80062	4.1	D30062*Weight	0,35
80064	4.1	D30064*Weight	0,35
80066	4.1	D30066*Weight	0,25
80068	4.1	D30068*Weight	0,25
80070	4.1	D30070*Weight	0,00
80072	4.1	D30072*Weight	0,00
80073	4.1	D30073*Weight	0,00
80074	4.1	D30074*Weight	0,00
80075	4.1	D30075*Weight	0,50
80076	4.1	D30076*Weight	0,50
80077	4.1	D30077*Weight	1,00
80079	4.1	D30079*Weight	1,00
80082	4.1	D30082*Weight	0,85
80084	4.1	D30084*Weight	0,85

AUTORITÉ DES MARCHÉS FINANCIERS

LCR CALCULATION

The AMF's notes :

1. "LCRCLASS" indicates LCR Classification Identifiers. The prefix "D" indicates Data Point Address (DPA).

2. DPA 11001 to 30148 must not be negative.

3. The system requires all data points to have a value. Enter 0 for missing values.

DPA	Section	Calculation	Weight
80086	4.1	D30086*Weight	0,75
80088	4.1	D30088*Weight	0,75
80090	4.1	D30090*Weight	0,50
80092	4.1	D30092*Weight	0,50
80094	4.1	D30094*Weight	0,00
80096	4.1	D30096*Weight	0,00
80097	4.1	D30097*Weight	0,00
80098	4.1	D30098*Weight	0,00
80099	4.1	D30099*Weight	0,00
80100	4.1	D30100*Weight	0,00
80101	4.1	D30101*Weight	0,00
80103	4.1	D30103*Weight	0,00
80105	4.1	D30105*Weight	0,15
80107	4.1	D30107*Weight	0,00
80110	4.1	D30110*Weight	0,00
80111	4.1	D30111*Weight	0,00
80112	4.1	D30112*Weight	0,00
80113	4.1	D30113*Weight	0,00
80115	4.1	D30115*Weight	0,25
80117	4.1	D30117*Weight	0,10
80120	4.1	D30120*Weight	0,00
80122	4.1	D30122*Weight	0,00
80123	4.1	D30123*Weight	0,00
80124	4.1	D30124*Weight	0,00
80125	4.1	D30125*Weight	0,50
80127	4.1	D30127*Weight	0,35
80130	4.1	D30130*Weight	0,25
80132	4.1	D30132*Weight	0,00
80134	4.1	D30134*Weight	0,00
80135	4.1	D30135*Weight	0,00
80136	4.1	D30136*Weight	1,00
80137	4.1	D30137*Weight	0,85
80140	4.1	D30140*Weight	0,75
80142	4.1	D30142*Weight	0,50
80144	4.1	D30144*Weight	0,00
80146	4.1	D30146*Weight	0,00
80147	4.1	D30147*Weight	
80148	4.1	D30148*Weight	
99001	1.1	D61001+D61002+D61004+D61005+D61006+D61007+D61008+D61009+D61010	
99002	1.1	(D21302+D21320+D22101+D22105+D22109+D22113+D99049)-(D21301+D21305+D21309+D21313+D21319+D21323+D21327+D21331+D21335+D22102+D99053)	
99003	1.1	MAX(D99001+D99002, 0)	
99004	1.2	D12001+D12002+D12003+D12004+D12005+D12006+D12007	
99005	1.2	D21306+D21324-D22106+D99050-D99054	
99006	1.2	D99004+D99005	0,85
99007	1.2	D62001+D62002+D62003+D62004+D62005+D62006+D62007	
99008	1.2	D99006*Weight	
99009	1.3	D13001	
99010	1.3	D21310+D21328+D99051-D22110-D99055	
99011	1.3	D99009+D99010	
99012	1.3	D13002+D13003+D13004	
99013	1.3	D21314+D21332+D21336+D99052-D22114-D99056	
99014	1.3	D99012+D99013	
99015	1.3	D99011+D99014	0,75
99016	1.3	D63001	
99017	1.3	D99011*Weight	0,50
99018	1.3	D63002+D63003+D63004	

AUTORITÉ DES MARCHÉS FINANCIERS

LCR CALCULATION

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DPA	Section	Calculation	Weight
99019	1.3	D99014*Weight	
99020	1.3	D99017+D99019	
99021	1	MAX(D99020-15/85*(D99003+D99008), D99020-15/60*D99003, 0)	
99022	1	MAX((D99008+D99020-D99021)-2/3*D99003, 0)	
99023	1	D99001+D99007+D99016+D99018-D99021-D99022	
99024	2.1	D71101+D71102+D71103+D71104+D71105+D71106+D71107+D71108+D71109+D71110+D71111	
99025	2.2	D71201+D71202+D71203+D71204+D71205+D71206+D71207+D71208+D71209+D71210+D71211+D71212+D71213+D71214+D71217+D71218+D71219+D71222+D71223+D71224+D71226+D71227+D71228+D71215+D71216+D71220+D71221+D71225+D71229+D71230+D71231	
99026	2.3	D71301+D71303+D71305+D71307+D71309+D71311+D71313+D71315+D71317+D71319+D71321+D71323+D71325+D71327+D71329+D71331+D71333+D71335+D71337+D71339+D71341	
99027	2.5	D21424+D21425+D21426+D21427	
99028	2.5	D22201-D72201	
99029	2.5	D22202-D72202	
99030	2.5	D22203-D72203	
99031	2.5	D22208-D72208+D22204-D72204	
99032	2.5	D99028+D99029+D99030+D99031	1,00
99033	2.5	MAX(D99027-D99032, 0)	
99034	2.5	D99033*Weight	
99035	2.5	D71423+D99034	
99036	2.4 et 2.5	D71401+D71402+D71403+D71404+D71405+D71406+D71407+D71408+D71409+D71411+D71412+D71413+D71414+D71415+D71417+D71416+D71418+D71419+D71420+D71421+D71422+D99035	
99037	2.6	D71428+D71429+D71430+D71431+D71432+D71433+D71434+D71435+D71436+D71437+D71438+D71439+D71440	
99038	2	D99024+D99025+D99026+D99036+D99037+D99047	
99039	3	"1" or "0"	
99040	3.1	D72101+D72103+D72105+D72107+D72109+D72111+D72113+D72115+D72117+D72119+D72121+D72123+D72125+D72127+D72129+D72131	
99041	3.2	IF D99039=1 THEN D99041=D72201+D72202+D72203+D72204+D72205+D72206+D72207+D72208 ELSE D99041=D72201+D72202+D72203+D72204+D72206+D72207+D72208	
99042	3.3	D72301+D72302+D72303	
99043	3.4	D99038	0,75
99044	3.4	IF D99039=1 THEN D99040+D99041-D72205+D99042+D99048 ELSE D99040+D99041+D99042+D99048	
99045	3.4	D99043*Pondération	
99046	3	IF D99039=1 THEN MIN(D99044,D99045)+D72205 ELSE MIN(D99044,D99045)	

AUTORITÉ DES MARCHÉS FINANCIERS

LCR CALCULATION

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DPA	Section	Calculation	Weight
99047	4	D80002+D80004+D80022+D80024+D80026+D80028+D80042+D80044+D80046+D80048+D80050+D80052+D80062+D80064+D80066+D80068+D80070+D80072+D80074+D80076+D80082+D80084+D80086+D80088+D80090+D80092+D80094+D80096+D80098+D80100+D80110+D80112+D80120+D80122+D80124+D80130+D80132+D80134+D80136+D80140+D80142+D80144+D80146+D80148	
99048	4	D80001+D80003+D80005+D80007+D80009+D80011+D80013+D80015+D80017+D80019+D80025+D80027+D80029+D80031+D80033+D80035+D80037+D80039+D80049+D80051+D80053+D80055+D80057+D80059+D80073+D80075+D80077+D80079+D80097+D80099+D80101+D80103+D80105+D80107+D80111+D80113+D80115+D80117+D80123+D80125+D80127+D80135+D80137+D80147	
99049	4	D30001+D30005+D30009+D30013	
99050	4	D30021+D30025+D30029+D30033	
99051	4	D30041+D30045+D30049+D30053	
99052	4	D30061+D30065+D30069+D30073	
99053	4	D30002+D30022+D30042+D30062	
99054	4	D30006+D30026+D30046+D30066	
99055	4	D30010+D30030+D30050+D30070	
99056	4	D30014+D30034+D30054+D30074	
99057	5	D99023	
99058	5	D99038-D99046	
99059	5	D99057/MAX(D99058,0.001)	