ANNEX XXII

Annex XXII - REPORTING ON AMM MATURITY LADDER

AMM TEMPLATES		
Template number	**Template code**	**Name of the template /group of templates**
		MATURITY LADDER TEMPLATE
66	C 66.01	MATURITY LADDER TEMPLATE

C 66.01 - MATURITY LADDER

Total and significant currencies

Code	ID	Item	Contractual Flow Maturity																						
				0020	0025	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200	0210	0220
0010-0380	1	**OUTFLOWS**		Overnight	of which: Open Maturity items	Greater than overnight up to 2 days	Greater than 2 days up to 3 days	Greater than 3 days up to 4 days	Greater than 4 days up to 5 days	Greater than 5 days up to 6 days	Greater than 6 days up to 7 days	Greater than 7 days up to 2 weeks	Greater than 2 weeks up to 3 weeks	Greater than 3 weeks up to 30 days	Greater than 30 days up to 5 weeks	Greater than 5 weeks up to 2 months	Greater than 2 months up to 3 months	Greater than 3 months up to 4 months	Greater than 4 months up to 5 months	Greater than 5 months up to 6 months	Greater than 6 months up to 9 months	Greater than 9 months up to 12 months	Greater than 12 months up to 2 years	Greater than 2 years up to 5 years	Greater than 5 years
0010	**1.1**	**Liabilities resulting from securities issued (if not treated as retail deposits)**																							
0011	1.1.0.1	of which: Intragroup or IPS																							
0020	1.1.1	unsecured bonds due																							
0030	1.1.2	regulated covered bonds																							
0040	1.1.3	securitisations due																							
0050	1.1.4	other																							
0060	**1.2**	**Liabilities resulting from secured lending and capital market driven transactions collateralised by (Counterparty is non-Central Bank):**																							
0061	1.2.0.1	of which: Intragroup or IPS																							
0070	1.2.1	Level 1 tradable assets																							
0080	1.2.1.1	Level 1 excluding covered bonds																							
0090	1.2.1.1.1	Level 1 central bank																							
0100	1.2.1.1.2	Level 1 (CQS 1)																							
0110	1.2.1.1.3	Level 1 (CQS2, CQS3)																							
0120	1.2.1.1.4	Level 1 (CQS4+)																							
0130	1.2.1.2	Level 1 covered bonds (CQS1)																							
0140	1.2.2	Level 2A tradable assets																							
0150	1.2.2.1	Level 2A corporate bonds (CQS1)																							
0160	1.2.2.2	Level 2A covered bonds (CQS1, CQS2)																							
0170	1.2.2.3	Level 2A public sector (CQS1, CQS2)																							
0180	1.2.3	Level 2B tradable assets																							
0190	1.2.3.1	Level 2B Asset Backed Securities (ABS) (CQS1)																							
0200	1.2.3.2	Level 2B covered bonds (CQS1-6)																							
0210	1.2.3.3	Level 2B: corporate bonds (CQ1-3)																							
0220	1.2.3.4	Level 2B shares																							
0230	1.2.3.5	Level 2B public sector (CQS 3-5)																							
0240	1.2.4	other tradable assets																							
0250	1.2.5	other assets																							
0251	**1.2a**	**Liabilities resulting from secured lending and capital market driven transactions collateralised by (Counterparty is Central Bank):**																							
0252	1.2a.1	Level 1 tradable assets																							
0253	1.2a.2	Level 2A tradable assets																							
0254	1.2a.3	Level 2B tradable assets																							
0255	1.2a.4	other tradable assets																							
0256	1.2a.5	other assets																							
0260	**1.3**	**Liabilities not reported in 1.2, resulting from deposits received (excluding deposits received as collateral)**																							
0261	1.3.0.1	of which: Intragroup or IPS																							
0270	1.3.1	stable retail deposits																							
0280	1.3.2	other retail deposits																							
0290	1.3.3	operational deposits																							
0300	1.3.4	non-operational deposits from credit institutions																							
0310	1.3.5	non-operational deposits from other financial customers																							
0320	1.3.6	non-operational deposits from central banks																							
0330	1.3.7	non-operational deposits from non-financial corporates																							
0340	1.3.8	non-operational deposits from other counterparties																							
0350	**1.4**	**FX-swaps maturing**																							
0360	**1.5**	**Derivatives amount payables other than those reported in 1.4**																							
0370	**1.6**	**Other outflows**																							
0380	**1.7**	**Total outflows**																							
0390-0720	2	**INFLOWS**		Overnight	of which: Open Maturity items	Greater than overnight up to 2 days	Greater than 2 days up to 3 days	Greater than 3 days up to 4 days	Greater than 4 days up to 5 days	Greater than 5 days up to 6 days	Greater than 6 days up to 7 days	Greater than 7 days up to 2 weeks	Greater than 2 weeks up to 3 weeks	Greater than 3 weeks up to 30 days	Greater than 30 days up to 5 weeks	Greater than 5 weeks up to 2 months	Greater than 2 months up to 3 months	Greater than 3 months up to 4 months	Greater than 4 months up to 5 months	Greater than 5 months up to 6 months	Greater than 6 months up to 9 months	Greater than 9 months up to 12 months	Greater than 12 months up to 2 years	Greater than 2 years up to 5 years	Greater than 5 years
0390	**2.1**	**Monies due from secured lending and capital market driven transactions collateralised by:**																							
0391	2.1.0.1	of which: Intragroup or IPS																							
0400	2.1.1	Level 1 tradable assets																							
0410	2.1.1.1	Level 1 excluding covered bonds																							
0420	2.1.1.1.1	Level 1 central bank																							

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				0020	0025	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200	0210	0220
0430	2.1.1.2	Level 1 (CQS 1)																							
0440	2.1.1.3	Level 1 (CQS2, CQS3)																							
0450	2.1.1.4	Level 1 (CQS4+)																							
0460	2.1.1.2	Level 1 covered bonds (CQS1)																							
0470	2.1.2	Level 2A tradable assets																							
0480	2.1.2.1	Level 2A corporate bonds (CQS1)																							
0490	2.1.2.2	Level 2A covered bonds (CQS1, CQS2)																							
0500	2.1.2.3	Level 2A public sector (CQS1, CQS2)																							
0510	2.1.3	Level 2B tradable assets																							
0520	2.1.3.1	Level 2B ABS (CQS1)																							
0530	2.1.3.2	Level 2B covered bonds (CQS1-6)																							
0540	2.1.3.3	Level 2B: corporate bonds (CQ1-3)																							
0550	2.1.3.4	Level 2B shares																							
0560	2.1.3.5	Level 2B public sector (CQS 3-5)																							
0570	2.1.4	other tradable assets																							
0580	2.1.5	other assets																							
0590	**2.2**	**Monies due not reported in 2.1 resulting from loans and advances granted to:**																							
0600	2.2.1	retail customers																							
0610	2.2.2	non-financial corporates																							
0620	2.2.3	credit institutions																							
0621	2.2.3.1	of which: Intragroup or IPS																							
0630	2.2.4	other financial customers																							
0640	2.2.5	central banks																							
0650	2.2.6	other counterparties																							
0660	**2.3**	**FX-swaps maturing**																							
0670	**2.4**	**Derivatives amount receivables other than those reported in 2.3**																							
0680	**2.5**	**Paper in own portfolio maturing**																							
0690	**2.6**	**Other inflows**																							
0691	2.6.1	of which: Intragroup or IPS																							
0700	**2.7**	**Total inflows**																							
0710	**2.8**	**Net contractual gap**																							
0720	**2.9**	**Cumulated net contractual gap**																							
0730-1080	**3**	**COUNTERBALANCING CAPACITY**	**Initial stock**	**Overnight**		**Greater than overnight up to 2 days**	**Greater than 2 days up to 3 days**	**Greater than 3 days up to 4 days**	**Greater than 4 days up to 5 days**	**Greater than 5 days up to 6 days**	**Greater than 6 days up to 7 days**	**Greater than 7 days up to 2 weeks**	**Greater than 2 weeks up to 3 weeks**	**Greater than 3 weeks up to 30 days**	**Greater than 30 days up to 5 weeks**	**Greater than 5 weeks up to 2 months**	**Greater than 2 months up to 3 months**	**Greater than 3 months up to 4 months**	**Greater than 4 months up to 5 months**	**Greater than 5 months up to 6 months**	**Greater than 6 months up to 9 months**	**Greater than 9 months up to 12 months**	**Greater than 12 months up to 2 years**	**Greater than 2 years up to 5 years**	**Greater than 5 years**
0730	**3.1**	**coins and bank notes**																							
0740	**3.2**	**Withdrawable central bank reserves**																							
0750	**3.3**	**Level 1 tradable assets**																							
0760	3.3.1	Level 1 excluding covered bonds																							
0770	3.3.1.1	Level 1 central bank																							
0780	3.3.1.2	Level 1 (CQS 1)																							
0790	3.3.1.3	Level 1 (CQS2, CQS3)																							
0800	3.3.1.4	Level 1 (CQS4+)																							
0810	3.3.2	Level 1 covered bonds (CQS1)																							
0820	**3.4**	**Level 2A tradable assets**																							
0830	3.4.1	Level 2A corporate bonds (CQS1)																							
0840	3.4.3	Level 2A covered bonds (CQS 1, CQS2)																							
0850	3.4.4	Level 2A public sector (CQS1, CQS2)																							
0860	**3.5**	**Level 2B tradable assets**																							
0870	3.5.1	Level 2B ABS (CQS1)																							
0880	3.5.2	Level 2B covered bonds (CQS1-6)																							
0890	3.5.3	Level 2B corporate bonds (CQ1-3)																							
0900	3.5.4	Level 2B shares																							
0910	3.5.5	Level 2B public sector (CQS 3-5)																							
0920	**3.6**	**other tradable assets**																							
0930	3.6.1	central government (CQS1)																							
0940	3.6.2	central government (CQS 2 & 3)																							
0950	3.6.3	shares																							
0960	3.6.4	covered bonds																							
0970	3.6.5	ABS																							
0980	3.6.7	other tradable assets																							
0990	**3.7**	**non tradable assets eligible for central banks**																							
0991	**3.7a**	**own issuances eligible for central banks**																							
1000	**3.8**	**undrawn committed facilities received**																							
1010	3.8.1	Level 1 facilities																							
1020	3.8.2	Level 2B restricted use facilities																							
1030	3.8.3	Level 2B IPS facilities																							

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1040	3.8.4	other facilities																						
1050	3.8.4.1	from intragroup counterparties																						
1060	3.8.4.2	from other counterparties																						
1070	**3.9**	**Net change of Counterbalancing Capacity**																						
1080	**3.10**	**Cumulated Counterbalancing Capacity**																						
1090-1130	**4**	**CONTINGENCIES**		**Overnight**		**Greater than overnight up to 2 days**	**Greater than 2 days up to 3 days**	**Greater than 3 days up to 4 days**	**Greater than 4 days up to 5 days**	**Greater than 5 days up to 6 days**	**Greater than 6 days up to 7 days**	**Greater than 7 days up to 2 weeks**	**Greater than 2 weeks up to 3 weeks**	**Greater than 3 weeks up to 30 days**	**Greater than 30 days up to 5 weeks**	**Greater than 5 weeks up to 2 months**	**Greater than 2 months up to 3 months**	**Greater than 3 months up to 4 months**	**Greater than 4 months up to 5 months**	**Greater than 5 months up to 6 months**	**Greater than 6 months up to 9 months**	**Greater than 9 months up to 12 months**	**Greater than 12 months up to 2 years**	**Greater than 2 years up to 5 years**	**Greater than 5 years**
1090	**4.1**	**Outflows from committed facilities**																						
1091	4.1.0.1	of which: Intragroup or IPS																						
1100	4.1.1	Committed credit facilities																						
1110	4.1.1.1	considered as Level 2B by the receiver																						
1120	4.1.1.2	other																						
1130	4.1.2	Liquidity facilities																						
1131	**4.1a**	**Outflows from uncommitted funding facilities**																						
1140	**4.2**	**Outflows due to downgrade triggers**																						
1150-1290		**MEMORANDUM ITEMS**	**Initial stock**	**Overnight**		**Greater than overnight up to 2 days**	**Greater than 2 days up to 3 days**	**Greater than 3 days up to 4 days**	**Greater than 4 days up to 5 days**	**Greater than 5 days up to 6 days**	**Greater than 6 days up to 7 days**	**Greater than 7 days up to 2 weeks**	**Greater than 2 weeks up to 3 weeks**	**Greater than 3 weeks up to 30 days**	**Greater than 30 days up to 5 weeks**	**Greater than 5 weeks up to 2 months**	**Greater than 2 months up to 3 months**	**Greater than 3 months up to 4 months**	**Greater than 4 months up to 5 months**	**Greater than 5 months up to 6 months**	**Greater than 6 months up to 9 months**	**Greater than 9 months up to 12 months**	**Greater than 12 months up to 2 years**	**Greater than 2 years up to 5 years**	**Greater than 5 years**
1230	**13**	**HQLA central bank eligible**																						
1240	**14**	**non-HQLA central bank eligible**																						
1270	**17**	**Behavioural outflows from deposits**																						
1280	**18**	**Behavioural inflows from loans and advances**																						
1290	**19**	**Behavioural draw-downs of committed facilities**																						